



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
23/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	2029 On 07-August-25			Bond Future	138.6650	138.6578	138.6650	138.6578	5,425
23/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1254.9600	1247.8100	1.2550	1.2478	0
23/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2029 On 06-November-25			Bond Future	139.8809	139.8736	139.8809	139.8736	0
23/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	90.8900	83.5500	0.0909	0.0836	0
23/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2029 On 05-February-26			Bond Future	142.5586	142.5509	142.5586	142.5509	0
23/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2448.5600	2440.8700	2.4486	2.4409	0
23/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2029 On 07-May-26			Bond Future	143.7823	143.7739	143.7823	143.7739	0
23/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1962.2500	1953.9400	1.9623	1.9539	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2029 On 06-August-26			Bond Future	146.4677	146.4587	146.4677	146.4587	0
23/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2367.6800	2358.7400	2.3677	2.3587	0
23/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2030 On 07-August-25			Bond Future	8.6015	8.5816	98.0632	98.1347	127,058
23/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	873.9500	938.0400	0.8740	0.9380	300
23/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	448.8100	441.3700	0.4488	0.4414	0
23/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2281.7600	2356.3400	2.2818	2.3563	300
23/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	87.9000	90.9500	0.0879	0.0910	0
23/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4239.6300	4312.4500	4.2396	4.3125	0
23/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	9.1600	10.4500	0.0092	0.0105	300
23/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6479.4500	6551.1600	6.4795	6.5512	1,054
23/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.5700	0.7500	0.0006	0.0008	0
23/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8532.6000	8604.1300	8.5326	8.6041	0
23/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11707.4200	11778.9500	11.7074	11.7790	0
23/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
23/06/2025	2030 On 06-November-25			Bond Future	8.6630	8.6417	99.9157	99.9886	0
23/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1154.5800	1205.4400	1.1546	1.2054	300
23/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	959.5500	937.5400	0.9596	0.9375	0
23/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2300.4900	2365.3700	2.3005	2.3654	300
23/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	414.9400	406.9500	0.4149	0.4070	0
23/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3180.9600	3250.4500	3.1810	3.2505	0
23/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	232.3400	228.9600	0.2323	0.2290	0
23/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4792.9900	4865.6000	4.7930	4.8656	0
23/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	83.0900	82.8300	0.0831	0.0828	300
23/06/2025	2030 On 05-February-26			Bond Future	8.7341	8.7113	97.7964	97.8705	0
23/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2973.5300	3037.1000	2.9735	3.0371	0
23/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	555.9700	545.4500	0.5560	0.5455	0
23/06/2025	2030 On 07-May-26			Bond Future	8.8341	8.8096	99.6136	99.6888	0
23/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2572.4000	2629.9100	2.5724	2.6299	0
23/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	886.3300	868.6600	0.8863	0.8687	0
23/06/2025	2030 On 06-August-26			Bond Future	8.9627	8.9362	97.4398	97.5161	0
23/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	2091.6100	2142.0100	2.0916	2.1420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1355.4900	1329.6300	1.3555	1.3296	0
23/06/2025	2032 On 07-August-25			Bond Future	9.3083	9.2887	97.8502	97.9426	134,014
23/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1183.9900	1268.4600	1.1840	1.2685	300
23/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	753.1000	745.2400	0.7531	0.7452	0
23/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2944.0100	3043.0500	2.9440	3.0431	300
23/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	207.2700	213.9800	0.2073	0.2140	0
23/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5831.1200	5926.9500	5.8311	5.9270	0
23/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	27.5500	31.0500	0.0276	0.0311	300
23/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11718.9300	11811.2900	11.7189	11.8113	0
23/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	0
23/06/2025	2032 On 06-November-25			Bond Future	9.3932	9.3726	95.5378	95.6319	0
23/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1547.0400	1612.3900	1.5470	1.6124	300
23/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1515.9400	1487.2200	1.5159	1.4872	0
23/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2996.4300	3079.5000	2.9964	3.0795	300
23/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	719.5400	708.5400	0.7195	0.7085	0
23/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4849.3600	4941.0400	4.8494	4.9410	0
23/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	307.4200	305.0300	0.3074	0.3050	0
23/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6665.9300	6760.2300	6.6659	6.7602	0
23/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	136.6100	136.8400	0.1366	0.1368	300
23/06/2025	2032 On 05-February-26			Bond Future	9.4863	9.4646	97.3437	97.4395	0
23/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3855.4300	3936.3500	3.8554	3.9364	0
23/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	942.1200	927.3300	0.9421	0.9273	0
23/06/2025	2032 On 07-May-26			Bond Future	9.5937	9.5708	94.9926	95.0897	0
23/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3648.7200	3723.6200	3.6487	3.7236	0
23/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1359.6700	1337.3800	1.3597	1.3374	0
23/06/2025	2032 On 06-August-26			Bond Future	9.7189	9.6949	96.7419	96.8406	0
23/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3459.1400	3528.9600	3.4591	3.5290	0
23/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1834.6300	1805.7400	1.8346	1.8057	0
23/06/2025	2033 On 07-August-25			Bond Future	130.2107	130.2921	130.2107	130.2921	1,648
23/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1560.7200	1642.1400	1.5607	1.6421	0
23/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2033 On 06-November-25			Bond Future	131.1639	131.2468	131.1639	131.2468	5,288
23/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	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
23/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1976.0700	1893.1700	1.9761	1.8932	0
23/06/2025	2033 On 05-February-26			Bond Future	133.6748	133.7591	133.6748	133.7591	0
23/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	794.7700	879.0500	0.7948	0.8791	0
23/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2033 On 07-May-26			Bond Future	134.6291	134.7145	134.6291	134.7145	0
23/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	530.9200	445.4800	0.5309	0.4455	0
23/06/2025	2033 On 06-August-26			Bond Future	137.1437	137.2303	137.1437	137.2303	0
23/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2893.6600	2980.2600	2.8937	2.9803	0
23/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2037 On 07-August-25			Bond Future	10.6222	10.6132	86.3891	86.4419	140,391
23/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	475.8800	522.1400	0.4759	0.5221	2,541
23/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2162.7900	2156.2900	2.1628	2.1563	0
23/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	818.6000	876.8100	0.8186	0.8768	300
23/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1543.3500	1548.8000	1.5434	1.5488	0
23/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	950.7200	1012.0000	0.9507	1.0120	2,341
23/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1377.7900	1386.3100	1.3778	1.3863	0
23/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1217.5800	1283.4000	1.2176	1.2834	200
23/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1112.3800	1125.4400	1.1124	1.1254	0
23/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2609.8700	2681.2300	2.6099	2.6812	300
23/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	420.4400	439.0400	0.4204	0.4390	0
23/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2927.7700	2998.4400	2.9278	2.9984	0
23/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	341.2500	359.1600	0.3413	0.3592	2,541
23/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4644.2300	4708.4200	4.6442	4.7084	0
23/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	111.1400	122.5700	0.1111	0.1226	2,541
23/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4797.3900	4860.9800	4.7974	4.8610	7,500
23/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	100.4100	111.2400	0.1004	0.1112	7,500
23/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6707.5000	6765.0400	6.7075	6.7650	0
23/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	26.7500	31.5300	0.0268	0.0315	2,541
23/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6759.2000	6816.6200	6.7592	6.8166	0
23/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	25.7800	30.4400	0.0258	0.0304	300
23/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8502.2600	8556.8600	8.5023	8.5569	0
23/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	7.0900	8.9300	0.0071	0.0089	2,541
23/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12616.6900	12669.5100	12.6167	12.6695	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.1100	0.1700	0.0001	0.0002	0
23/06/2025	2037 On 06-November-25			Bond Future	10.7266	10.7173	88.0212	88.0749	0
23/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1341.9900	1384.2400	1.3420	1.3842	300
23/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2667.3500	2655.8700	2.6674	2.6559	0
23/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2914.4900	2969.8000	2.9145	2.9698	300
23/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1352.3700	1353.9500	1.3524	1.3540	0
23/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5543.4900	5603.6900	5.5435	5.6037	0
23/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	529.0400	535.5100	0.5290	0.5355	0
23/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7997.7500	8057.0500	7.9978	8.0571	0
23/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	230.4000	235.9700	0.2304	0.2360	300
23/06/2025	2037 On 05-February-26			Bond Future	10.8391	10.8294	85.4264	85.4810	0
23/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2074.5000	2115.8500	2.0745	2.1159	1,930
23/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3155.5100	3142.2500	3.1555	3.1423	0
23/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2810.2000	2856.8800	2.8102	2.8569	1,970
23/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2465.6500	2457.7200	2.4657	2.4577	0
23/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3829.6900	3881.2900	3.8297	3.8813	0
23/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1816.9900	1813.9800	1.8170	1.8140	0
23/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4423.1800	4476.7500	4.4232	4.4768	0
23/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1539.3000	1538.2600	1.5393	1.5383	1,930
23/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4575.8500	4629.8400	4.5759	4.6298	1,030
23/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1476.1500	1475.5300	1.4762	1.4755	0
23/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6432.4900	6489.7500	6.4325	6.4898	0
23/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	906.4500	909.1000	0.9065	0.9091	1,930
23/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8187.6400	8245.9600	8.1876	8.2460	0
23/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	582.5000	586.2100	0.5825	0.5862	1,970
23/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10203.5400	10261.9300	10.2035	10.2619	0
23/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	355.2700	359.0500	0.3553	0.3591	1,030
23/06/2025	2037 On 07-May-26			Bond Future	10.9664	10.9564	87.0131	87.0685	0
23/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3034.8500	3077.8400	3.0349	3.0778	142
23/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3125.6300	3113.2200	3.1256	3.1132	0
23/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4218.1400	4266.6400	4.2181	4.2666	0
23/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2286.8800	2279.9800	2.2869	2.2800	0
23/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8364.8600	8421.3800	8.3649	8.4214	0
23/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	899.3600	900.4800	0.8994	0.9005	142

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	2037 On 06-August-26			Bond Future	11.1095	11.0992	84.3559	84.4120	0
23/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5484.5700	5534.1000	5.4846	5.5341	0
23/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2315.6200	2309.0000	2.3156	2.3090	0
23/06/2025	2038 On 07-August-25			Bond Future	139.3765	139.2941	139.3765	139.2941	2,397
23/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	183.4600	265.8600	0.1835	0.2659	0
23/06/2025	2038 On 06-November-25			Bond Future	142.0437	141.9597	142.0437	141.9597	440
23/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	1836.3500	1920.2700	1.8364	1.9203	0
23/06/2025	2038 On 05-February-26			Bond Future	142.5978	142.5118	142.5978	142.5118	0
23/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	602.1900	688.2300	0.6022	0.6882	0
23/06/2025	2038 On 07-May-26			Bond Future	145.2821	145.1943	145.2821	145.1943	0
23/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	752.1400	664.2700	0.7521	0.6643	0
23/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2038 On 06-August-26			Bond Future	145.7946	145.7043	145.7946	145.7043	0
23/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	1074.6100	984.3100	1.0746	0.9843	0
23/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2040 On 07-August-25			Bond Future	11.0194	10.9902	85.8426	86.0295	60,872
23/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	627.9600	727.5800	0.6280	0.7276	400
23/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2043.8700	1956.5400	2.0439	1.9565	0
23/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	875.2400	993.1100	0.8752	0.9931	680
23/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1641.6100	1572.5300	1.6416	1.5725	0
23/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1173.5500	1308.1600	1.1736	1.3082	0
23/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1297.5400	1245.2000	1.2975	1.2452	0
23/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1521.4400	1670.5900	1.5214	1.6706	0
23/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1010.1200	972.3200	1.0101	0.9723	0
23/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1914.4200	2075.5800	1.9144	2.0756	0
23/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	774.7700	748.9800	0.7748	0.7490	680
23/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2813.5500	2991.2100	2.8136	2.9912	400
23/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	437.8200	428.5300	0.4378	0.4285	0
23/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3306.7100	3489.3500	3.3067	3.4894	0
23/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	323.0500	318.7400	0.3231	0.3187	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4349.9600	4537.9500	4.3500	4.5380	0
23/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	170.2500	171.2900	0.1703	0.1713	0
23/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5986.4700	6176.1000	5.9865	6.1761	0
23/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	60.9500	63.6300	0.0610	0.0636	400
23/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8180.5300	8369.0100	8.1805	8.3690	0
23/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	13.9700	15.5000	0.0140	0.0155	0
23/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9257.8300	9445.7500	9.2578	9.4458	0
23/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	6.5200	7.4900	0.0065	0.0075	0
23/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12820.6000	13007.6500	12.8206	13.0077	0
23/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.2800	0.3800	0.0003	0.0004	0
23/06/2025	2040 On 06-November-25			Bond Future	11.1283	11.0979	87.4642	87.6547	1,568
23/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5098.6100	5266.9100	5.0986	5.2669	0
23/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	807.9000	785.7000	0.8079	0.7857	0
23/06/2025	2040 On 05-February-26			Bond Future	11.2447	11.2133	84.6084	84.8024	0
23/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3679.3000	3814.7900	3.6793	3.8148	0
23/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2191.2500	2132.8300	2.1913	2.1328	0
23/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4980.9300	5133.6900	4.9809	5.1337	475
23/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1551.4000	1510.2500	1.5514	1.5103	0
23/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11348.4300	11535.3000	11.3484	11.5353	0
23/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	346.6900	339.6500	0.3467	0.3397	475
23/06/2025	2040 On 07-May-26			Bond Future	11.3745	11.3418	86.1798	86.3771	0
23/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1598.6000	1676.5400	1.5986	1.6765	1,460
23/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5814.3400	5694.9300	5.8143	5.6949	0
23/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2636.0100	2740.5000	2.6360	2.7405	820
23/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4191.2600	4098.4000	4.1913	4.0984	0
23/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4426.9800	4562.1300	4.4270	4.5621	0
23/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2673.3000	2611.1000	2.6733	2.6111	0
23/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4609.2100	4746.7700	4.6092	4.7468	0
23/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2564.1500	2504.3600	2.5642	2.5044	1,460
23/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5796.3800	5947.3800	5.7964	5.9474	0
23/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1978.6300	1932.2800	1.9786	1.9323	820
23/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6562.3400	6720.3100	6.5623	6.7203	0
23/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1686.2500	1646.8700	1.6863	1.6469	1,460
23/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7857.6900	8025.1100	7.8577	8.0251	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1299.2800	1269.3500	1.2993	1.2694	820
23/06/2025	2040 On 06-August-26			Bond Future	11.5191	11.4851	83.2563	83.4570	0
23/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6193.7800	6342.6700	6.1938	6.3427	0
23/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2371.3500	2319.5700	2.3714	2.3196	0
23/06/2025	2044 On 07-August-25			Bond Future	11.2995	11.2652	80.6786	80.9015	46,805
23/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	82.5800	112.6100	0.0826	0.1126	9,000
23/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4608.4900	4415.6600	4.6085	4.4157	0
23/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1271.5300	1429.5000	1.2715	1.4295	9,000
23/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1268.3600	1203.4700	1.2684	1.2035	0
23/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3713.7100	3930.0300	3.7137	3.9300	0
23/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	273.7100	267.1700	0.2737	0.2672	9,000
23/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5593.1500	5817.0200	5.5932	5.8170	0
23/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	87.7600	88.7700	0.0878	0.0888	5,600
23/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11641.9300	11865.0600	11.6419	11.8651	0
23/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	1.2800	1.5500	0.0013	0.0016	0
23/06/2025	2044 On 06-November-25			Bond Future	11.4085	11.3729	82.2027	82.4299	72,330
23/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	1742.6500	1868.5900	1.7427	1.8686	11,000
23/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2762.1900	2661.0200	2.7622	2.6610	0
23/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	3547.8600	3721.9400	3.5479	3.7219	0
23/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1420.0900	1367.0600	1.4201	1.3671	11,000
23/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4099.0300	4282.4000	4.0990	4.2824	0
23/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1185.0400	1141.3000	1.1850	1.1413	0
23/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4629.0500	4819.8200	4.6291	4.8198	0
23/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1000.6300	964.2900	1.0006	0.9643	5,800
23/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5548.1800	5749.0100	5.5482	5.7490	0
23/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	752.6200	726.3400	0.7526	0.7263	5,600
23/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5783.4100	5986.3600	5.7834	5.9864	0
23/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	700.5900	676.4300	0.7006	0.6764	5,800
23/06/2025	2044 On 05-February-26			Bond Future	11.5248	11.4879	79.3727	79.6039	0
23/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3009.7600	3152.9100	3.0098	3.1529	0
23/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2789.7500	2701.6700	2.7898	2.7017	0
23/06/2025	2044 On 07-May-26			Bond Future	11.6529	11.6147	80.8467	81.0820	0
23/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3999.9900	4149.9700	4.0000	4.1500	0
23/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3105.0400	3019.6900	3.1050	3.0197	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	2044 On 06-August-26			Bond Future	11.7949	11.7552	77.9501	78.1895	0
23/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6151.1900	6324.8400	6.1512	6.3248	0
23/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2530.6500	2464.8900	2.5307	2.4649	0
23/06/2025	2046 On 07-August-25			Bond Future	119.6249	120.1408	119.6249	120.1408	12,424
23/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	934.9200	1450.8000	0.9349	1.4508	0
23/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2046 On 06-November-25			Bond Future	119.6552	120.1808	119.6552	120.1808	7,518
23/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5754.7900	5229.2100	5.7548	5.2292	0
23/06/2025	2046 On 05-February-26			Bond Future	121.9456	122.4812	121.9456	122.4812	0
23/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	295.6000	831.1500	0.2956	0.8312	0
23/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2046 On 07-May-26			Bond Future	121.9461	122.4911	121.9461	122.4911	0
23/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3003.9400	2458.9100	3.0039	2.4589	0
23/06/2025	2046 On 06-August-26			Bond Future	124.2223	124.7771	124.2223	124.7771	0
23/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1842.2500	2397.1100	1.8423	2.3971	0
23/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2050 On 07-August-25			Bond Future	118.2789	118.6621	118.2789	118.6621	10,256
23/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1611.0800	1227.8900	1.6111	1.2279	0
23/06/2025	2050 On 06-November-25			Bond Future	120.5424	120.9327	120.5424	120.9327	4,109
23/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3877.5600	3487.2600	3.8776	3.4873	0
23/06/2025	2050 On 05-February-26			Bond Future	120.4377	120.8353	120.4377	120.8353	0
23/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2382.2800	1984.7000	2.3823	1.9847	0
23/06/2025	2050 On 07-May-26			Bond Future	122.7049	123.1097	122.7049	123.1097	0
23/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1365.1000	960.3300	1.3651	0.9603	0
23/06/2025	2050 On 06-August-26			Bond Future	122.5430	122.9546	122.5430	122.9546	0
23/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	727.0500	315.3600	0.7271	0.3154	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	AL37 On 07-August-25			Index Future	1148.7190	1149.5250	1148.7190	1,149.5250	0
23/06/2025	AL37 On 06-November-25			Index Future	1170.4220	1171.2420	1170.4220	1,171.2420	0
23/06/2025	AL37 On 05-February-26			Index Future	1192.5560	1193.3870	1192.5560	1,193.3870	0
23/06/2025	AL37 On 07-May-26			Index Future	1214.7550	1215.5920	1214.7550	1,215.5920	0
23/06/2025	AL37 On 06-August-26			Index Future	1236.9560	1237.7970	1236.9560	1,237.7970	0
23/06/2025	AL7T On 07-August-25			Index Future	1382.7370	1383.7840	1382.7370	1,383.7840	0
23/06/2025	AL7T On 06-November-25			Index Future	1408.8600	1409.9260	1408.8600	1,409.9260	0
23/06/2025	AL7T On 05-February-26			Index Future	1435.5040	1436.5850	1435.5040	1,436.5850	0
23/06/2025	AL7T On 07-May-26			Index Future	1462.2250	1463.3140	1462.2250	1,463.3140	0
23/06/2025	AL7T On 06-August-26			Index Future	1488.9490	1490.0450	1488.9490	1,490.0450	0
23/06/2025	ALBI On 07-August-25			Index Future	1177.7160	1179.0970	1177.7160	1,179.0970	77
23/06/2025	ALBI On 06-November-25			Index Future	1199.9660	1201.3720	1199.9660	1,201.3720	0
23/06/2025	ALBI On 05-February-26			Index Future	1222.6600	1224.0870	1222.6600	1,224.0870	0
23/06/2025	ALBI On 07-May-26			Index Future	1245.4190	1246.8630	1245.4190	1,246.8630	0
23/06/2025	ALBI On 06-August-26			Index Future	1268.1800	1269.6390	1268.1800	1,269.6390	0
23/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	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
23/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	ES33 On 07-August-25			Bond Future	10.7663	10.7524	85.6890	85.7545	0
23/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11884.3700	11949.8700	11.8844	11.9499	0
23/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	ES33 On 06-November-25			Bond Future	10.9006	10.8860	83.5338	83.6005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4883.5700	4950.2500	4.8836	4.9503	0
23/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	ES33 On 05-February-26			Bond Future	11.0481	11.0329	85.1325	85.2003	0
23/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1937.0300	2004.8500	1.9370	2.0049	0
23/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	ES33 On 07-May-26			Bond Future	11.2064	11.1904	82.9386	83.0075	0
23/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2058.0800	2126.9300	2.0581	2.1269	0
23/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	ES33 On 06-August-26			Bond Future	11.3832	11.3666	84.4844	84.5543	0
23/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2615.7700	2685.6300	2.6158	2.6856	0
23/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	ES42 On 07-August-25			Bond Future	11.4908	11.4565	80.5020	80.7114	0
23/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12229.8600	12439.2600	12.2299	12.4393	0
23/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	ES42 On 06-November-25			Bond Future	11.6109	11.5753	77.7773	77.9907	0
23/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4443.4500	4656.8000	4.4435	4.6568	0
23/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	ES42 On 05-February-26			Bond Future	11.7357	11.6988	79.2655	79.4828	0
23/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	665.8100	883.1100	0.6658	0.8831	0
23/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	ES42 On 07-May-26			Bond Future	11.8722	11.8339	76.4916	76.7128	0
23/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1850.2200	2071.4000	1.8502	2.0714	0
23/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	ES42 On 06-August-26			Bond Future	12.0175	11.9777	77.9152	78.1402	0
23/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3440.8400	3665.8900	3.4408	3.6659	0
23/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	GOVI On 07-August-25			GOVI	1159.4250	1160.7270	1159.4250	1,160.7270	604
23/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1484250.0000	1497270.0000	148.4250	149.7270	0
23/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	GOVI On 06-November-25			GOVI	1181.3300	1182.6550	1181.3300	1,182.6550	0
23/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	693300.0000	706550.0000	69.3300	70.6550	0
23/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	GOVI On 05-February-26			GOVI	1203.6710	1205.0160	1203.6710	1,205.0160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	536710.0000	550160.0000	53.6710	55.0160	0
23/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	GOVI On 07-May-26			GOVI	1226.0760	1227.4370	1226.0760	1,227.4370	42
23/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	490760.0000	504370.0000	49.0760	50.4370	0
23/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	GOVI On 06-August-26			GOVI	1248.4840	1249.8590	1248.4840	1,249.8590	0
23/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	594840.0000	608590.0000	59.4840	60.8590	0
23/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/06/2025	IGOV On 07-August-25			Index Future	381.0510	381.5100	381.0510	381.5100	746
23/06/2025	IGOV On 06-November-25			Index Future	388.3440	388.8100	388.3440	388.8100	8
23/06/2025	IGOV On 05-February-26			Index Future	395.7790	396.2530	395.7790	396.2530	0
23/06/2025	IGOV On 07-May-26			Index Future	403.2360	403.7160	403.2360	403.7160	0
23/06/2025	IGOV On 06-August-26			Index Future	410.6940	411.1790	410.6940	411.1790	0
23/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	8.2950	0
23/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/06/2025	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
23/06/2025	R033 On 07-August-25			Bond Future	9.5208	9.4961	106.1972	106.3312	7,257
23/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4392.6100	4531.2300	4.3926	4.5312	0
23/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	118.0000	122.7000	0.1180	0.1227	0
23/06/2025	R033 On 06-November-25			Bond Future	9.6104	9.5846	103.1599	103.2963	0
23/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4266.0100	4389.3500	4.2660	4.3894	0
23/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	561.5500	548.5200	0.5616	0.5485	0
23/06/2025	R033 On 05-February-26			Bond Future	9.7078	9.6807	105.1098	105.2486	0
23/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4837.2200	4954.5900	4.8372	4.9546	0
23/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	937.1900	915.7500	0.9372	0.9158	0
23/06/2025	R033 On 07-May-26			Bond Future	9.8186	9.7901	102.0190	102.1602	0
23/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4337.7700	4444.2100	4.3378	4.4442	0
23/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1606.9700	1572.2800	1.6070	1.5723	0
23/06/2025	R033 On 06-August-26			Bond Future	9.9456	9.9156	103.8972	104.0406	0
23/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3747.9400	3843.8200	3.7479	3.8438	0
23/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2305.0100	2257.5300	2.3050	2.2575	0
23/06/2025	R035 On 07-August-25			Bond Future	10.1103	10.0910	96.5137	96.6247	94,238
23/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1014.1100	1104.3900	1.0141	1.1044	300
23/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1188.0000	1167.2800	1.1880	1.1673	0
23/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2163.0600	2275.5500	2.1631	2.2756	0
23/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	522.2400	523.7300	0.5222	0.5237	50
23/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2953.7000	3070.8500	2.9537	3.0709	300
23/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	312.9500	319.1000	0.3130	0.3191	0
23/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4500.0400	4617.9000	4.5000	4.6179	0
23/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	117.8000	124.6600	0.1178	0.1247	8,500
23/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6527.1800	6641.9800	6.5272	6.6420	0
23/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	31.3400	35.1400	0.0313	0.0351	17,500
23/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6730.7600	6845.2600	6.7308	6.8453	0
23/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	27.3400	30.8400	0.0273	0.0308	300
23/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13142.0500	13253.0900	13.1421	13.2531	0
23/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0800	0.1200	0.0001	0.0001	0
23/06/2025	R035 On 06-November-25			Bond Future	10.2116	10.1914	93.8332	93.9463	11,545
23/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	849.4700	901.6700	0.8495	0.9017	250
23/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3367.8500	3306.9700	3.3679	3.3070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1136.3200	1197.6700	1.1363	1.1977	2,000
23/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2846.4600	2794.7300	2.8465	2.7947	0
23/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1553.9900	1625.8900	1.5540	1.6259	300
23/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2294.9600	2253.7800	2.2950	2.2538	0
23/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1747.5000	1823.4700	1.7475	1.8235	0
23/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2093.2600	2056.1500	2.0933	2.0562	250
23/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2568.6200	2657.7700	2.5686	2.6578	2,000
23/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1465.9100	1441.9800	1.4659	1.4420	0
23/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2672.6600	2763.1300	2.6727	2.7631	2,000
23/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1404.7600	1382.1500	1.4048	1.3822	0
23/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2886.4500	2979.4000	2.8865	2.9794	0
23/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1289.3900	1269.2600	1.2894	1.2693	250
23/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3181.9700	3277.9500	3.1820	3.2780	300
23/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1148.4900	1131.3900	1.1485	1.1314	0
23/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3566.6700	3665.9900	3.5667	3.6660	0
23/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	991.6000	977.8400	0.9916	0.9778	8,500
23/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4632.8500	4738.8100	4.6329	4.7388	2,000
23/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	669.8800	662.7600	0.6699	0.6628	0
23/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4675.4800	4781.6400	4.6755	4.7816	250
23/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	659.7100	652.7900	0.6597	0.6528	0
23/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4889.9800	4997.1000	4.8900	4.9971	0
23/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	610.8300	604.8700	0.6108	0.6049	0
23/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5768.6600	5878.7800	5.7687	5.8788	0
23/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	446.4700	443.5100	0.4465	0.4435	0
23/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6810.6800	6922.9800	6.8107	6.9230	0
23/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	309.4500	308.6700	0.3095	0.3087	2,000
23/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6902.3900	7014.8300	6.9024	7.0148	0
23/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	299.6600	299.0200	0.2997	0.2990	250
23/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7918.7000	8032.2500	7.9187	8.0323	0
23/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	210.0500	210.5200	0.2101	0.2105	300
23/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9221.6900	9335.8800	9.2217	9.3359	0
23/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	133.2500	134.3600	0.1333	0.1344	250
23/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9407.9100	9522.1500	9.4079	9.5222	0
23/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	124.8500	126.0100	0.1249	0.1260	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
23/06/2025	R035 On 05-February-26			Bond Future	10.3218	10.3008	95.6070	95.7221	0
23/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	2097.7100	2167.3400	2.0977	2.1673	250
23/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	2932.3200	2886.9100	2.9323	2.8869	0
23/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2888.1000	2968.8700	2.8881	2.9689	2,000
23/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2244.9300	2210.6600	2.2449	2.2107	0
23/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	3651.9500	3740.7700	3.6520	3.7408	0
23/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1774.5600	1748.3400	1.7746	1.7483	250
23/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4078.7500	4171.2100	4.0788	4.1712	0
23/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1566.2500	1543.6700	1.5663	1.5437	0
23/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4635.1600	4731.6300	4.6352	4.7316	2,000
23/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1337.1600	1318.5900	1.3372	1.3186	0
23/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4864.1000	4962.0300	4.8641	4.9620	0
23/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1254.4800	1237.3700	1.2545	1.2374	0
23/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	5529.9300	5631.5200	5.5299	5.6315	0
23/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	1045.3400	1031.8900	1.0453	1.0319	250
23/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10883.5800	10997.5800	10.8836	10.9976	0
23/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	217.4700	216.4300	0.2175	0.2164	2,000
23/06/2025	R035 On 07-May-26			Bond Future	10.4371	10.4152	92.8794	92.9964	0
23/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4258.5800	4346.2700	4.2586	4.3463	0
23/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2039.4600	2010.1900	2.0395	2.0102	0
23/06/2025	R035 On 06-August-26			Bond Future	10.5678	10.5449	94.5903	94.7091	0
23/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4841.2900	4928.7000	4.8413	4.9287	0
23/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2331.7700	2300.3700	2.3318	2.3004	0
23/06/2025	R038 On 07-August-25			Bond Future	10.6616	10.6526	105.4166	105.4789	6,513
23/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4137.0600	4216.4900	4.1371	4.2165	0
23/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	241.1000	258.2100	0.2411	0.2582	0
23/06/2025	R038 On 06-November-25			Bond Future	10.7723	10.7629	101.9232	101.9867	0
23/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3141.6800	3205.4900	3.1417	3.2055	1,770
23/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1745.8100	1746.1300	1.7458	1.7461	0
23/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4304.2300	4372.5600	4.3042	4.3726	0
23/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1200.4500	1205.2900	1.2005	1.2053	0
23/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	10040.5100	10110.0500	10.0405	10.1101	0
23/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	224.3000	230.3500	0.2243	0.2304	1,770
23/06/2025	R038 On 05-February-26			Bond Future	10.8894	10.8797	103.8496	103.9142	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5232.4600	5295.5800	5.2325	5.2956	0
23/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1668.1000	1666.6600	1.6681	1.6667	0
23/06/2025	R038 On 07-May-26			Bond Future	11.0170	11.0069	100.2939	100.3593	0
23/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	5058.1000	5115.6700	5.0581	5.1157	0
23/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2613.4400	2605.6100	2.6134	2.6056	0
23/06/2025	R038 On 06-August-26			Bond Future	11.1570	11.1466	102.1396	102.2059	0
23/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6380.7800	6439.0200	6.3808	6.4390	0
23/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2598.0600	2590.0000	2.5981	2.5900	0
23/06/2025	R053 On 07-August-25			Bond Future	11.1733	11.1439	108.0672	108.3267	22,800
23/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15235.2700	15495.2600	15.2353	15.4953	0
23/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	2.1900	2.6900	0.0022	0.0027	0
23/06/2025	R053 On 06-November-25			Bond Future	11.2771	11.2466	104.2455	104.5099	0
23/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5614.3100	5832.8900	5.6143	5.8329	0
23/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1583.0700	1537.2900	1.5831	1.5373	0
23/06/2025	R053 On 05-February-26			Bond Future	11.3854	11.3538	106.2159	106.4850	0
23/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4404.0500	4580.4300	4.4041	4.5804	0
23/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3521.9400	3429.1900	3.5219	3.4292	0
23/06/2025	R053 On 07-May-26			Bond Future	11.5014	11.4687	102.3268	102.6008	0
23/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5593.1800	5774.0800	5.5932	5.7741	0
23/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4041.5000	3948.4500	4.0415	3.9485	0
23/06/2025	R053 On 06-August-26			Bond Future	11.6267	11.5928	104.2097	104.4883	0
23/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8554.2200	8760.0500	8.5542	8.7601	0
23/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3455.8300	3383.0700	3.4558	3.3831	0
23/06/2025	R186 On 07-August-25			Bond Future	7.8336	7.8011	104.8440	104.8862	175,920
23/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1776.9200	1819.0900	1.7769	1.8191	1,983
23/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.1200	0.1400	0.0001	0.0001	0
23/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2356.8800	2399.0400	2.3569	2.3990	0
23/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3069.2200	3111.3700	3.0692	3.1114	0
23/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
23/06/2025	R186 On 06-November-25			Bond Future	7.8726	7.8324	106.8247	106.8676	7,266
23/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	400.9400	432.8100	0.4009	0.4328	0
23/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	127.1100	116.0800	0.1271	0.1161	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	R186 On 05-February-26			Bond Future	7.9403	7.8880	103.5384	103.5820	0
23/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	545.7700	578.6300	0.5458	0.5786	0
23/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	139.7500	129.0500	0.1398	0.1291	0
23/06/2025	R186 On 07-May-26			Bond Future	8.1274	8.0531	105.4626	105.5067	0
23/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	473.3100	505.1700	0.4733	0.5052	0
23/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	140.6600	128.4300	0.1407	0.1284	0
23/06/2025	R186 On 06-August-26			Bond Future	8.5976	8.4723	102.0995	102.1441	0
23/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	178.8200	202.2900	0.1788	0.2023	0
23/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	188.6400	167.5500	0.1886	0.1676	0
23/06/2025	R202 On 07-August-25			Bond Future	268.7564	269.1215	268.7564	269.1215	573
23/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2843.6000	2478.4800	2.8436	2.4785	0
23/06/2025	R202 On 06-November-25			Bond Future	273.8994	274.2715	273.8994	274.2715	460
23/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1740.6300	1368.5200	1.7406	1.3685	0
23/06/2025	R202 On 05-February-26			Bond Future	273.8072	274.1857	273.8072	274.1857	0
23/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4012.7800	3634.3400	4.0128	3.6343	0
23/06/2025	R202 On 07-May-26			Bond Future	278.9622	279.3471	278.9622	279.3471	0
23/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1412.1800	1797.0500	1.4122	1.7971	0
23/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	R202 On 06-August-26			Bond Future	278.7456	279.1364	278.7456	279.1364	0
23/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	276.4200	0.0000	0.2764	0
23/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	114.4500	0.0000	0.1145	0.0000	0
23/06/2025	R209 On 07-August-25			Bond Future	10.3694	10.3551	76.1045	76.1786	11,125
23/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10826.3200	10900.4300	10.8263	10.9004	0
23/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.1000	0.1500	0.0001	0.0002	0
23/06/2025	R209 On 06-November-25			Bond Future	10.4659	10.4511	74.3900	74.4654	6,367
23/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4509.0600	4584.6600	4.5091	4.5847	0
23/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	548.2700	548.4900	0.5483	0.5485	0
23/06/2025	R209 On 05-February-26			Bond Future	10.5682	10.5529	75.7962	75.8729	0
23/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3389.8700	3453.5800	3.3899	3.4536	0
23/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1605.5400	1592.5200	1.6055	1.5925	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	R209 On 07-May-26			Bond Future	10.6802	10.6643	74.0531	74.1311	0
23/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3824.7100	3886.1400	3.8247	3.8861	0
23/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1941.4300	1924.9300	1.9414	1.9249	0
23/06/2025	R209 On 06-August-26			Bond Future	10.8039	10.7875	75.4170	75.4961	0
23/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4777.6800	4840.6300	4.7777	4.8406	0
23/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2027.1900	2010.9900	2.0272	2.0110	0
23/06/2025	R210 On 07-August-25			Bond Future	249.2824	249.2692	249.2824	249.2692	967
23/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	842.3500	829.1800	0.8424	0.8292	0
23/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	R210 On 06-November-25			Bond Future	250.6284	250.6149	250.6284	250.6149	300
23/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1511.6300	1525.1500	1.5116	1.5252	0
23/06/2025	R210 On 05-February-26			Bond Future	255.4259	255.4117	255.4259	255.4117	0
23/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2325.9300	2311.6900	2.3259	2.3117	0
23/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	R210 On 07-May-26			Bond Future	256.7557	256.7403	256.7557	256.7403	0
23/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1355.7000	1340.3400	1.3557	1.3403	0
23/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	R210 On 06-August-26			Bond Future	261.5500	261.5336	261.5500	261.5336	0
23/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1710.0200	1693.5600	1.7100	1.6936	0
23/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/06/2025	R213 On 07-August-25			Bond Future	8.9777	8.9631	94.6310	94.6905	21,576
23/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10163.9000	10223.4500	10.1639	10.2235	0
23/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/06/2025	R213 On 06-November-25			Bond Future	9.0561	9.0407	92.8664	92.9270	77,823
23/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4055.8600	4116.9000	4.0559	4.1169	0
23/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	259.0800	259.4900	0.2591	0.2595	0
23/06/2025	R213 On 05-February-26			Bond Future	9.1450	9.1287	94.6221	94.6837	0
23/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3459.1100	3514.4000	3.4591	3.5144	0
23/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	707.2600	700.9200	0.7073	0.7009	0
23/06/2025	R213 On 07-May-26			Bond Future	9.2429	9.2255	92.8283	92.8908	0
23/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	3079.6600	3129.9400	3.0797	3.1299	0
23/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1096.1700	1083.9000	1.0962	1.0839	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	R213 On 06-August-26			Bond Future	9.3615	9.3431	94.5391	94.6025	0
23/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2707.4900	2752.8600	2.7075	2.7529	0
23/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1584.5000	1566.5000	1.5845	1.5665	0
23/06/2025	R214 On 07-August-25			Bond Future	10.9507	10.9162	70.0064	70.1978	6,536
23/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9920.2500	10111.7900	9.9203	10.1118	0
23/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.8500	1.0300	0.0009	0.0010	0
23/06/2025	R214 On 06-November-25			Bond Future	11.0513	11.0156	68.0304	68.2254	31,324
23/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3886.8600	4051.1200	3.8869	4.0511	0
23/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	788.8300	758.0800	0.7888	0.7581	0
23/06/2025	R214 On 05-February-26			Bond Future	11.1585	11.1215	69.3164	69.5150	0
23/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2749.9900	2877.1000	2.7500	2.8771	0
23/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2208.6700	2137.2700	2.2087	2.1373	0
23/06/2025	R214 On 07-May-26			Bond Future	11.2681	11.2299	67.3056	67.5077	0
23/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3737.1900	3872.0700	3.7372	3.8721	0
23/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2375.0200	2307.8200	2.3750	2.3078	0
23/06/2025	R214 On 06-August-26			Bond Future	11.3887	11.3492	68.5454	68.7510	0
23/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5099.9900	5247.6000	5.1000	5.2476	0
23/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2180.4400	2122.4700	2.1804	2.1225	0
23/06/2025	R248 On 07-August-25			Bond Future	11.2746	11.2452	83.4077	83.6052	208,239
23/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11375.8800	11573.8800	11.3759	11.5739	0
23/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	2.2000	2.6600	0.0022	0.0027	0
23/06/2025	R248 On 06-November-25			Bond Future	11.3824	11.3520	80.5430	80.7442	18,439
23/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3710.6200	3869.3600	3.7106	3.8694	0
23/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1409.8500	1367.4000	1.4099	1.3674	0
23/06/2025	R248 On 05-February-26			Bond Future	11.4973	11.4657	82.0655	82.2704	0
23/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2918.6500	3043.4300	2.9187	3.0434	0
23/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3160.7000	3080.5500	3.1607	3.0806	0
23/06/2025	R248 On 07-May-26			Bond Future	11.6142	11.5815	79.1494	79.3579	260
23/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3947.3000	4080.2700	3.9473	4.0803	0
23/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3278.2200	3202.6900	3.2782	3.2027	0
23/06/2025	R248 On 06-August-26			Bond Future	11.7424	11.7086	80.6068	80.8189	0
23/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6417.7900	6573.6100	6.4178	6.5736	0
23/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2660.2500	2603.9600	2.6603	2.6040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0