



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 July 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	2029 On 07-August-25			Bond Future	138.9286	138.9510	138.9286	138.9510	5,657
15/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1518.5600	1541.0000	1.5186	1.5410	0
15/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2029 On 06-November-25			Bond Future	140.1283	140.1509	140.1283	140.1509	0
15/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	338.2700	360.8700	0.3383	0.3609	0
15/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2029 On 05-February-26			Bond Future	142.7753	142.7980	142.7753	142.7980	0
15/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2665.3400	2688.0300	2.6653	2.6880	0
15/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2029 On 07-May-26			Bond Future	143.9843	144.0072	143.9843	144.0072	0
15/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2164.3100	2187.1700	2.1643	2.1872	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2029 On 06-August-26			Bond Future	146.6487	146.6715	146.6487	146.6715	0
15/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2548.6600	2571.4900	2.5487	2.5715	0
15/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2030 On 07-August-25			Bond Future	8.3797	8.4058	98.8649	98.7700	132,204
15/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1323.8900	1251.0900	1.3239	1.2511	300
15/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	96.9800	119.0900	0.0970	0.1191	0
15/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3001.1200	2908.5200	3.0011	2.9085	300
15/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	5.4900	7.8000	0.0055	0.0078	0
15/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5032.3400	4937.5000	5.0323	4.9375	0
15/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.1000	0.1700	0.0001	0.0002	300
15/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7280.6500	7185.7400	7.2807	7.1857	1,054
15/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9334.3600	9239.4500	9.3344	9.2395	0
15/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12509.1900	12414.2800	12.5092	12.4143	0
15/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
15/07/2025	2030 On 06-November-25			Bond Future	8.4302	8.4582	100.7173	100.6204	33,052
15/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1543.4500	1483.7400	1.5435	1.4837	300
15/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	546.8700	584.0300	0.5469	0.5840	0
15/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2881.2300	2801.4200	2.8812	2.8014	300
15/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	194.1300	211.1900	0.1941	0.2112	0
15/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3845.1100	3757.7700	3.8451	3.7578	0
15/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	94.9400	104.4700	0.0949	0.1045	0
15/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5538.2400	5444.6000	5.5382	5.4446	0
15/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	26.7900	30.0200	0.0268	0.0300	300
15/07/2025	2030 On 05-February-26			Bond Future	8.4917	8.5219	98.5877	98.4888	0
15/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3549.5800	3470.6300	3.5496	3.4706	0
15/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	340.7800	360.7300	0.3408	0.3607	0
15/07/2025	2030 On 07-May-26			Bond Future	8.5766	8.6092	100.4071	100.3061	0
15/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3094.5500	3021.9100	3.0946	3.0219	0
15/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	614.9400	643.3100	0.6149	0.6433	0
15/07/2025	2030 On 06-August-26			Bond Future	8.6888	8.7244	98.2310	98.1278	0
15/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2546.4100	2481.8400	2.5464	2.4818	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1019.1600	1057.7600	1.0192	1.0578	0
15/07/2025	2031 On 07-August-25			Bond Future	107.5662	107.7476	107.5662	107.7476	0
15/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	147.5300	243.3800	0.1475	0.2434	0
15/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	231.3000	145.7500	0.2313	0.1458	0
15/07/2025	2031 On 06-November-25			Bond Future	109.6081	109.7929	109.6081	109.7929	680
15/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	317.4800	412.5500	0.3175	0.4126	0
15/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	399.3400	309.7000	0.3993	0.3097	0
15/07/2025	2031 On 05-February-26			Bond Future	109.2932	109.4813	109.2932	109.4813	0
15/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	1.8200	3.3500	0.0018	0.0034	0
15/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2468.6400	2282.0500	2.4686	2.2821	0
15/07/2025	2031 On 07-May-26			Bond Future	111.3363	111.5276	111.3363	111.5276	0
15/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.8400	1.6800	0.0008	0.0017	0
15/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2504.5300	2314.0400	2.5045	2.3140	0
15/07/2025	2031 On 06-August-26			Bond Future	110.9713	111.1659	110.9713	111.1659	0
15/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2838.7000	2644.0700	2.8387	2.6441	0
15/07/2025	2032 On 07-August-25			Bond Future	9.0648	9.0960	99.0062	98.8569	101,097
15/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1789.6800	1682.9500	1.7897	1.6830	300
15/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	202.8800	245.3700	0.2029	0.2454	0
15/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3916.4700	3775.5000	3.9165	3.7755	300
15/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	23.8200	32.0700	0.0238	0.0321	0
15/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6960.3300	6811.5900	6.9603	6.8116	0
15/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.8500	1.3300	0.0009	0.0013	300
15/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12874.8000	12725.5800	12.8748	12.7256	0
15/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2032 On 06-November-25			Bond Future	9.1403	9.1731	96.7004	96.5483	36,477
15/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2095.0100	2005.0300	2.0950	2.0050	300
15/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	901.3100	963.5100	0.9013	0.9635	0
15/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3800.6500	3680.1000	3.8007	3.6801	300
15/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	361.1600	392.7900	0.3612	0.3928	0
15/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5832.3300	5693.7500	5.8323	5.6938	0
15/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	127.7900	141.3900	0.1278	0.1414	0
15/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7735.4400	7588.7400	7.7354	7.5887	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	43.5200	49.0000	0.0435	0.0490	300
15/07/2025	2032 On 05-February-26			Bond Future	9.2253	9.2600	98.5036	98.3484	0
15/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4664.7100	4544.9500	4.6647	4.5450	0
15/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	591.5000	627.0100	0.5915	0.6270	0
15/07/2025	2032 On 07-May-26			Bond Future	9.3210	9.3577	96.1617	96.0033	0
15/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4402.6000	4289.5500	4.4026	4.2896	0
15/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	944.3600	989.7100	0.9444	0.9897	0
15/07/2025	2032 On 06-August-26			Bond Future	9.4344	9.4733	97.9163	97.7547	0
15/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4141.4800	4034.5900	4.1415	4.0346	0
15/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1342.6200	1397.3300	1.3426	1.3973	0
15/07/2025	2033 On 07-August-25			Bond Future	130.3122	130.0422	130.3122	130.0422	1,648
15/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1662.2300	1392.1800	1.6622	1.3922	0
15/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2033 On 06-November-25			Bond Future	131.2475	130.9722	131.2475	130.9722	5,288
15/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	1892.4600	2167.8300	1.8925	2.1678	0
15/07/2025	2033 On 05-February-26			Bond Future	133.7269	133.4460	133.7269	133.4460	0
15/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	846.9200	566.0000	0.8469	0.5660	0
15/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2033 On 07-May-26			Bond Future	134.6646	134.3782	134.6646	134.3782	0
15/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	495.3900	781.7700	0.4954	0.7818	0
15/07/2025	2033 On 06-August-26			Bond Future	137.1567	136.8645	137.1567	136.8645	0
15/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2906.6500	2614.4700	2.9067	2.6145	0
15/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2037 On 07-August-25			Bond Future	10.4328	10.4896	87.5160	87.1759	144,290
15/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	580.9500	472.2500	0.5810	0.4723	2,541
15/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1140.9700	1372.3700	1.1410	1.3724	0
15/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1063.4900	895.2000	1.0635	0.8952	300
15/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	661.3500	833.1600	0.6614	0.8332	0
15/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1247.6900	1060.7900	1.2477	1.0608	2,341
15/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	547.8700	701.0700	0.5479	0.7011	0
15/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1614.3200	1395.6900	1.6143	1.3957	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	382.2300	503.7000	0.3822	0.5037	0
15/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3386.2500	3081.1800	3.3863	3.0812	300
15/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	69.9300	104.9600	0.0699	0.1050	0
15/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3761.5100	3447.4900	3.7615	3.4475	0
15/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	48.1000	74.1800	0.0481	0.0742	2,541
15/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5666.1600	5330.8400	5.6662	5.3308	0
15/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	6.1800	10.9600	0.0062	0.0110	2,541
15/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5828.9900	5492.9600	5.8290	5.4930	7,500
15/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	5.1200	9.1900	0.0051	0.0092	7,500
15/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7808.0800	7468.4600	7.8081	7.4685	0
15/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.4400	0.9200	0.0004	0.0009	2,541
15/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7860.7200	7521.0700	7.8607	7.5211	0
15/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.4100	0.8600	0.0004	0.0009	300
15/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9622.1000	9282.0500	9.6221	9.2821	0
15/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0400	0.0900	0.0000	0.0001	2,541
15/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13743.4700	13403.3700	13.7435	13.4034	0
15/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2037 On 06-November-25			Bond Future	10.5323	10.5913	89.1557	88.8090	24,570
15/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1736.6800	1578.7100	1.7367	1.5787	300
15/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1927.4800	2116.1800	1.9275	2.1162	0
15/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3573.9200	3335.8800	3.5739	3.3359	300
15/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	877.2400	985.8700	0.8772	0.9859	0
15/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6444.1300	6142.9400	6.4441	6.1429	0
15/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	295.1200	340.6000	0.2951	0.3406	0
15/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9014.1600	8687.3900	9.0142	8.6874	0
15/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	112.2500	132.1500	0.1123	0.1322	300
15/07/2025	2037 On 05-February-26			Bond Future	10.6409	10.7023	86.5599	86.2066	0
15/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2540.5300	2367.6100	2.5405	2.3676	1,930
15/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2488.0200	2668.4300	2.4880	2.6684	0
15/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3378.2000	3174.2400	3.3782	3.1742	1,970
15/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1900.1300	2049.5000	1.9001	2.0495	0
15/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4506.9600	4270.0400	4.5070	4.2700	0
15/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1360.7400	1477.1500	1.3607	1.4772	0
15/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5152.1500	4899.8800	5.1522	4.8999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1134.7500	1235.8100	1.1348	1.2358	1,930
15/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5317.1100	5061.2500	5.3171	5.0613	1,030
15/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1083.8900	1181.3600	1.0839	1.1814	0
15/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7295.2200	7005.0000	7.2952	7.0050	0
15/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	635.6600	698.7700	0.6357	0.6988	1,930
15/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9131.9800	8820.6100	9.1320	8.8206	0
15/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	393.3200	435.2800	0.3933	0.4353	1,970
15/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11189.9000	10861.1700	11.1899	10.8612	0
15/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	208.1100	232.7100	0.2081	0.2327	1,030
15/07/2025	2037 On 07-May-26			Bond Future	10.7621	10.8260	88.1569	87.7969	0
15/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3586.3100	3388.7100	3.5863	3.3887	142
15/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2533.3100	2695.7700	2.5333	2.6958	0
15/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	4891.4700	4658.2900	4.8915	4.6583	0
15/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1816.4300	1943.3100	1.8164	1.9433	0
15/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9283.2200	8979.4500	9.2832	8.9795	0
15/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	673.9400	730.2300	0.6739	0.7302	142
15/07/2025	2037 On 06-August-26			Bond Future	10.8992	10.9659	85.5059	85.1389	0
15/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6221.7900	5971.6300	6.2218	5.9716	0
15/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1902.8300	2019.6200	1.9028	2.0196	0
15/07/2025	2038 On 07-August-25			Bond Future	138.7002	138.7678	138.7002	138.7678	2,162
15/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	859.8400	792.2000	0.8598	0.7922	0
15/07/2025	2038 On 06-November-25			Bond Future	141.3331	141.4018	141.3331	141.4018	440
15/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2546.8700	2478.1800	2.5469	2.4782	0
15/07/2025	2038 On 05-February-26			Bond Future	141.8372	141.9071	141.8372	141.9071	0
15/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1362.7700	1292.9000	1.3628	1.2929	0
15/07/2025	2038 On 07-May-26			Bond Future	144.4892	144.5600	144.4892	144.5600	0
15/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	30.0300	0.0000	0.0300	0
15/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	40.7700	0.0000	0.0408	0.0000	0
15/07/2025	2038 On 06-August-26			Bond Future	144.9615	145.0334	144.9615	145.0334	0
15/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	241.5200	313.4000	0.2415	0.3134	0
15/07/2025	2038 On 06-August-26	144.72	Put	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
15/07/2025	2040 On 07-August-25			Bond Future	10.9200	10.9718	86.4798	86.1469	71,136
15/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	559.1600	462.5300	0.5592	0.4625	400
15/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1337.8700	1574.0800	1.3379	1.5741	0
15/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	842.5500	710.7000	0.8426	0.7107	680
15/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	971.7200	1172.7100	0.9717	1.1727	0
15/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1195.4200	1026.8900	1.1954	1.0269	0
15/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	682.2100	846.5200	0.6822	0.8465	0
15/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1612.1100	1408.2700	1.6121	1.4083	0
15/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	463.5900	592.5900	0.4636	0.5926	0
15/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2081.8300	1846.3400	2.0818	1.8463	0
15/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	304.9800	402.3300	0.3050	0.4023	680
15/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3133.4800	2850.1700	3.1335	2.8502	400
15/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	120.5500	170.0800	0.1206	0.1701	0
15/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	3693.5600	3394.2600	3.6936	3.3943	0
15/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	72.7000	106.2400	0.0727	0.1062	0
15/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	4841.4900	4522.7000	4.8415	4.5227	0
15/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	24.5800	38.6300	0.0246	0.0386	0
15/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6566.8100	6237.0900	6.5668	6.2371	0
15/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	4.0900	7.2100	0.0041	0.0072	400
15/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	8804.0600	8471.5400	8.8041	8.4715	0
15/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.3000	0.6200	0.0003	0.0006	0
15/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	9888.5900	9555.8400	9.8886	9.5558	0
15/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0800	0.1700	0.0001	0.0002	0
15/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13457.5200	13124.6800	13.4575	13.1247	0
15/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2040 On 06-November-25			Bond Future	11.0273	11.0810	88.1001	87.7608	9,098
15/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5464.5400	5193.5900	5.4645	5.1936	0
15/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	538.0000	606.3100	0.5380	0.6063	0
15/07/2025	2040 On 05-February-26			Bond Future	11.1435	11.1993	85.2340	84.8882	0
15/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	3994.0400	3784.6900	3.9940	3.7847	0
15/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1880.4000	2016.8600	1.8804	2.0169	0
15/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5362.0500	5119.6700	5.3621	5.1197	475
15/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1306.9300	1410.3600	1.3069	1.4104	0
15/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	11869.1900	11548.8800	11.8692	11.5489	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	241.8600	267.3600	0.2419	0.2674	475
15/07/2025	2040 On 07-May-26			Bond Future	11.2711	11.3291	86.8064	86.4540	0
15/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1677.2000	1564.6000	1.6772	1.5646	1,460
15/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5266.3000	5506.1200	5.2663	5.5061	0
15/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2783.5300	2625.3700	2.7835	2.6254	820
15/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3712.1400	3906.4000	3.7121	3.9064	0
15/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4674.3400	4460.4900	4.6743	4.4605	0
15/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2294.0200	2432.5900	2.2940	2.4326	0
15/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	4865.9100	4647.5100	4.8659	4.6475	0
15/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2194.2100	2328.2300	2.1942	2.3282	1,460
15/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6108.7900	5864.6000	6.1088	5.8646	0
15/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1664.4000	1772.6300	1.6644	1.7726	820
15/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	6906.8000	6648.8400	6.9068	6.6488	0
15/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1404.0700	1498.5300	1.4041	1.4985	1,460
15/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8248.3500	7971.1000	8.2484	7.9711	0
15/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1063.3000	1138.4700	1.0633	1.1385	820
15/07/2025	2040 On 06-August-26			Bond Future	11.4140	11.4744	83.8799	83.5207	0
15/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6597.4800	6355.3300	6.5975	6.3553	0
15/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2151.4400	2268.4400	2.1514	2.2684	0
15/07/2025	2044 On 07-August-25			Bond Future	11.1950	11.2569	81.3593	80.9550	41,445
15/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	35.1900	24.6100	0.0352	0.0246	9,000
15/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3880.4400	4274.2000	3.8804	4.2742	0
15/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1324.6400	1107.6500	1.3246	1.1077	9,000
15/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	640.8100	828.1600	0.6408	0.8282	0
15/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4173.5100	3799.6800	4.1735	3.7997	0
15/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	52.8500	83.3600	0.0529	0.0834	9,000
15/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6193.4600	5795.1300	6.1935	5.7951	0
15/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	7.4100	13.4200	0.0074	0.0134	5,600
15/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12321.3100	11916.9800	12.3213	11.9170	0
15/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/07/2025	2044 On 06-November-25			Bond Future	11.3023	11.3664	82.8836	82.4716	78,349
15/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	1867.9800	1683.2900	1.8680	1.6833	11,000
15/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2206.7000	2434.0000	2.2067	2.4340	0
15/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	3832.3000	3553.2600	3.8323	3.5533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1023.7100	1156.6600	1.0237	1.1567	11,000
15/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4424.5700	4125.8400	4.4246	4.1258	0
15/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	829.7600	943.0200	0.8298	0.9430	0
15/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	4991.0300	4676.1600	4.9910	4.6762	0
15/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	681.7900	778.9100	0.6818	0.7789	5,800
15/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	5965.8700	5628.2700	5.9659	5.6283	0
15/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	489.4900	563.8800	0.4895	0.5639	5,600
15/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6213.9600	5871.4500	6.2140	5.8715	0
15/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	450.3200	519.8000	0.4503	0.5198	5,800
15/07/2025	2044 On 05-February-26			Bond Future	11.4179	11.4844	80.0455	79.6256	0
15/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3306.6800	3080.1000	3.3067	3.0801	0
15/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2413.8500	2607.1800	2.4139	2.6072	0
15/07/2025	2044 On 07-May-26			Bond Future	11.5437	11.6127	81.5221	81.0943	0
15/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4250.2300	4006.0800	4.2502	4.0061	0
15/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2679.8600	2863.5800	2.6799	2.8636	0
15/07/2025	2044 On 06-August-26			Bond Future	11.6835	11.7553	78.6243	78.1884	0
15/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6582.7700	6291.5000	6.5828	6.2915	0
15/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2288.0000	2432.7000	2.2880	2.4327	0
15/07/2025	2046 On 07-August-25			Bond Future	119.0336	119.0300	119.0336	119.0300	4,963
15/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	343.6400	340.0400	0.3436	0.3400	0
15/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2046 On 06-November-25			Bond Future	119.0342	119.0304	119.0342	119.0304	19,493
15/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6375.7900	6379.5900	6.3758	6.3796	0
15/07/2025	2046 On 05-February-26			Bond Future	121.2827	121.2784	121.2827	121.2784	0
15/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	367.2800	371.5800	0.3673	0.3716	0
15/07/2025	2046 On 07-May-26			Bond Future	121.2544	121.2499	121.2544	121.2499	0
15/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3695.5800	3700.0800	3.6956	3.7001	0
15/07/2025	2046 On 06-August-26			Bond Future	123.4970	123.4919	123.4970	123.4919	0
15/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1116.9600	1111.9400	1.1170	1.1119	0
15/07/2025	2046 On 06-August-26	122.38	Put	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
15/07/2025	2050 On 07-August-25			Bond Future	117.6020	117.5985	117.6020	117.5985	4,295
15/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2288.0300	2291.4900	2.2880	2.2915	0
15/07/2025	2050 On 06-November-25			Bond Future	119.8344	119.8308	119.8344	119.8308	16,020
15/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4585.5700	4589.2100	4.5856	4.5892	0
15/07/2025	2050 On 05-February-26			Bond Future	119.6855	119.6816	119.6855	119.6816	0
15/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3134.5000	3138.4300	3.1345	3.1384	0
15/07/2025	2050 On 07-May-26			Bond Future	121.9233	121.9189	121.9233	121.9189	0
15/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2146.6800	2151.1300	2.1467	2.1511	0
15/07/2025	2050 On 06-August-26			Bond Future	121.7253	121.7205	121.7253	121.7205	0
15/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1544.6900	1549.5400	1.5447	1.5495	0
15/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	AL37 On 07-August-25			Index Future	1160.0870	1158.7080	1160.0870	1,158.7080	0
15/07/2025	AL37 On 06-November-25			Index Future	1181.8270	1180.4200	1181.8270	1,180.4200	0
15/07/2025	AL37 On 05-February-26			Index Future	1203.8780	1202.4430	1203.8780	1,202.4430	0
15/07/2025	AL37 On 07-May-26			Index Future	1226.1290	1224.6640	1226.1290	1,224.6640	0
15/07/2025	AL37 On 06-August-26			Index Future	1248.3240	1246.8290	1248.3240	1,246.8290	0
15/07/2025	AL7T On 07-August-25			Index Future	1402.0480	1397.4070	1402.0480	1,397.4070	0
15/07/2025	AL7T On 06-November-25			Index Future	1428.3220	1423.5920	1428.3220	1,423.5920	0
15/07/2025	AL7T On 05-February-26			Index Future	1454.9730	1450.1510	1454.9730	1,450.1510	0
15/07/2025	AL7T On 07-May-26			Index Future	1481.8650	1476.9500	1481.8650	1,476.9500	0
15/07/2025	AL7T On 06-August-26			Index Future	1508.6890	1503.6810	1508.6890	1,503.6810	0
15/07/2025	ALBI On 07-August-25			Index Future	1188.3260	1184.9950	1188.3260	1,184.9950	77
15/07/2025	ALBI On 06-November-25			Index Future	1210.5950	1207.1990	1210.5950	1,207.1990	0
15/07/2025	ALBI On 05-February-26			Index Future	1233.1840	1229.7220	1233.1840	1,229.7220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	ALBI On 07-May-26			Index Future	1255.9760	1252.4470	1255.9760	1,252.4470	0
15/07/2025	ALBI On 06-August-26			Index Future	1278.7110	1275.1150	1278.7110	1,275.1150	0
15/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C431 On 31-January-31			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
15/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	ES33 On 07-August-25			Bond Future	10.5073	10.5592	86.9178	86.6695	0
15/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13113.2300	12864.9400	13.1132	12.8649	0
15/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	ES33 On 06-November-25			Bond Future	10.6324	10.6868	84.7732	84.5200	0
15/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6122.9300	5869.7500	6.1229	5.8698	0
15/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	ES33 On 05-February-26			Bond Future	10.7718	10.8288	86.3742	86.1160	0
15/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3178.7100	2920.5700	3.1787	2.9206	0
15/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	ES33 On 07-May-26			Bond Future	10.9191	10.9789	84.1932	83.9301	0
15/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3312.7000	3049.5100	3.3127	3.0495	0
15/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	ES33 On 06-August-26			Bond Future	11.0848	11.1477	85.7483	85.4799	0
15/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3879.6500	3611.3000	3.8797	3.6113	0
15/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	ES42 On 07-August-25			Bond Future	11.4369	11.4887	80.8307	80.5147	0
15/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12558.5200	12242.5100	12.5585	12.2425	0
15/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	ES42 On 06-November-25			Bond Future	11.5571	11.6108	78.1000	77.7779	0
15/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4766.1300	4443.9800	4.7661	4.4440	0
15/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	ES42 On 05-February-26			Bond Future	11.6832	11.7391	79.5745	79.2461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	974.8200	646.3300	0.9748	0.6463	0
15/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	ES42 On 07-May-26			Bond Future	11.8194	11.8774	76.7966	76.4618	0
15/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2155.2000	1820.3700	2.1552	1.8204	0
15/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	ES42 On 06-August-26			Bond Future	11.9649	12.0252	78.2130	77.8718	0
15/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3738.6900	3397.4400	3.7387	3.3974	0
15/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	GOVI On 07-August-25			GOVI	1169.9770	1166.8060	1169.9770	1,166.8060	615
15/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1589770.0000	1558060.0000	158.9770	155.8060	0
15/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	GOVI On 06-November-25			GOVI	1191.9020	1188.6700	1191.9020	1,188.6700	0
15/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	799020.0000	766700.0000	79.9020	76.6700	0
15/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	GOVI On 05-February-26			GOVI	1214.1410	1210.8470	1214.1410	1,210.8470	0
15/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	641410.0000	608470.0000	64.1410	60.8470	0
15/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	GOVI On 07-May-26			GOVI	1236.5820	1233.2240	1236.5820	1,233.2240	42
15/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	595820.0000	562240.0000	59.5820	56.2240	0
15/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	GOVI On 06-August-26			GOVI	1258.9660	1255.5430	1258.9660	1,255.5430	0
15/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	699660.0000	665430.0000	69.9660	66.5430	0
15/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/07/2025	IGOV On 07-August-25			Index Future	380.3950	380.2430	380.3950	380.2430	746
15/07/2025	IGOV On 06-November-25			Index Future	387.6170	387.4620	387.6170	387.4620	8
15/07/2025	IGOV On 05-February-26			Index Future	394.9420	394.7830	394.9420	394.7830	0
15/07/2025	IGOV On 07-May-26			Index Future	402.3320	402.1690	402.3320	402.1690	0
15/07/2025	IGOV On 06-August-26			Index Future	409.7040	409.5360	409.7040	409.5360	0
15/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/07/2025	R033 On 07-August-25			Bond Future	9.2763	9.3126	107.5363	107.3359	7,150
15/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5620.3900	5423.3200	5.6204	5.4233	0
15/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	6.6900	10.0600	0.0067	0.0101	0
15/07/2025	R033 On 06-November-25			Bond Future	9.3570	9.3951	104.5079	104.3035	0
15/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5267.0000	5088.6000	5.2670	5.0886	0
15/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	214.5800	240.5300	0.2146	0.2405	0
15/07/2025	R033 On 05-February-26			Bond Future	9.4467	9.4868	106.4566	106.2482	0
15/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5781.8000	5613.2600	5.7818	5.6133	0
15/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	535.0000	574.8700	0.5350	0.5749	0
15/07/2025	R033 On 07-May-26			Bond Future	9.5465	9.5888	103.3777	103.1652	0
15/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5103.7600	4949.3800	5.1038	4.9494	0
15/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1014.3200	1072.4600	1.0143	1.0725	0
15/07/2025	R033 On 06-August-26			Bond Future	9.6625	9.7071	105.2633	105.0465	0
15/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4504.0900	4364.8500	4.5041	4.3649	0
15/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1695.0900	1772.5900	1.6951	1.7726	0
15/07/2025	R035 On 07-August-25			Bond Future	9.8590	9.9106	97.9692	97.6681	74,540
15/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1623.3500	1425.4400	1.6234	1.4254	300
15/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	341.7300	444.9300	0.3417	0.4449	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2172.1500	1942.8400	2.1722	1.9428	0
15/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	204.3900	276.1900	0.2044	0.2762	8,000
15/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2918.1000	2659.6900	2.9181	2.6597	0
15/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	102.1700	144.8700	0.1022	0.1449	8,000
15/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3176.5100	2910.7700	3.1765	2.9108	0
15/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	80.1800	115.5500	0.0802	0.1156	50
15/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4128.5100	3844.4600	4.1285	3.8445	300
15/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	32.2500	49.3100	0.0323	0.0493	0
15/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5843.3200	5546.1300	5.8433	5.5461	0
15/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	5.5700	9.4900	0.0056	0.0095	8,500
15/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7951.8700	7651.2500	7.9519	7.6513	0
15/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.5200	1.0100	0.0005	0.0010	17,500
15/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8159.3400	7858.6200	8.1593	7.8586	0
15/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.4100	0.8000	0.0004	0.0008	300
15/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14597.4800	14296.3700	14.5975	14.2964	0
15/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R035 On 06-November-25			Bond Future	9.9522	10.0060	95.3014	94.9945	53,770
15/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1249.9900	1134.7100	1.2500	1.1347	250
15/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2300.1200	2491.7700	2.3001	2.4918	0
15/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1632.2700	1494.6000	1.6323	1.4946	2,000
15/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1874.1600	2043.4200	1.8742	2.0434	0
15/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2169.9000	2005.6500	2.1699	2.0057	300
15/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1442.6200	1585.3000	1.4426	1.5853	0
15/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2412.8700	2238.1200	2.4129	2.2381	0
15/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1290.3800	1422.5600	1.2904	1.4226	250
15/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2971.1200	2775.1900	2.9711	2.7752	0
15/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1009.2600	1120.2600	1.0093	1.1203	50
15/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3409.4600	3199.3400	3.4095	3.1993	2,000
15/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	838.5000	935.3100	0.8385	0.9353	0
15/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3532.6500	3318.8700	3.5327	3.3189	2,000
15/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	796.5000	889.6500	0.7965	0.8897	0
15/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3783.5400	3562.7300	3.7835	3.5627	0
15/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	718.2300	804.3500	0.7182	0.8044	250
15/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4126.2400	3896.6400	4.1262	3.8966	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	624.5100	701.8400	0.6245	0.7018	0
15/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4566.4000	4326.7700	4.5664	4.3268	0
15/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	523.0800	590.3800	0.5231	0.5904	8,500
15/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5756.8100	5495.8000	5.7568	5.4958	2,000
15/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	325.5900	371.5100	0.3256	0.3715	0
15/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5803.6800	5541.9800	5.8037	5.5420	250
15/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	319.6600	364.8900	0.3197	0.3649	0
15/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6038.6100	5773.5600	6.0386	5.7736	0
15/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	291.2100	333.0900	0.2912	0.3331	0
15/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6990.3000	6713.9300	6.9903	6.7139	0
15/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	199.8600	230.4200	0.1999	0.2304	0
15/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8098.3200	7812.3800	8.0983	7.8124	0
15/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	128.8400	149.8300	0.1288	0.1498	2,000
15/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8194.9600	7908.3400	8.1950	7.9083	0
15/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	123.9800	144.2900	0.1240	0.1443	250
15/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9258.0000	8965.1000	9.2580	8.9651	0
15/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	81.1000	95.1300	0.0811	0.0951	300
15/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10597.6800	10298.5800	10.5977	10.2986	0
15/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	40.9900	48.8200	0.0410	0.0488	250
15/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10788.0600	10488.2700	10.7881	10.4883	0
15/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	36.7500	43.8900	0.0368	0.0439	2,000
15/07/2025	R035 On 05-February-26			Bond Future	10.0554	10.1115	97.0788	96.7659	0
15/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2741.3600	2576.9800	2.7414	2.5770	250
15/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2104.2300	2252.7200	2.1042	2.2527	0
15/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3670.5500	3477.2200	3.6706	3.4772	2,000
15/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1555.6400	1675.1800	1.5556	1.6752	0
15/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4542.8700	4327.8200	4.5429	4.3278	0
15/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1193.7400	1291.5600	1.1937	1.2916	250
15/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5021.4200	4796.2100	5.0214	4.7962	0
15/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1037.1800	1124.8400	1.0372	1.1248	0
15/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5637.5900	5400.8100	5.6376	5.4008	2,000
15/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	867.8500	943.9400	0.8679	0.9439	0
15/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5888.9100	5647.8500	5.8889	5.6479	0
15/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	807.5500	879.3600	0.8076	0.8794	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6614.3300	6362.2200	6.6143	6.3622	0
15/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	658.0000	718.7600	0.6580	0.7188	250
15/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12236.0800	11935.6700	12.2361	11.9357	0
15/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	98.2300	110.6900	0.0982	0.1107	2,000
15/07/2025	R035 On 07-May-26			Bond Future	10.1612	10.2199	94.3668	94.0479	0
15/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5174.6900	4956.6100	5.1747	4.9566	0
15/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1468.1700	1568.9800	1.4682	1.5690	0
15/07/2025	R035 On 06-August-26			Bond Future	10.2822	10.3436	96.0891	95.7640	0
15/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5772.9200	5552.5100	5.7729	5.5525	0
15/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1764.6100	1869.2500	1.7646	1.8693	0
15/07/2025	R038 On 07-August-25			Bond Future	10.4884	10.5451	106.6274	106.2284	6,513
15/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5134.0100	4752.2300	5.1340	4.7522	0
15/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	27.2800	44.5100	0.0273	0.0445	0
15/07/2025	R038 On 06-November-25			Bond Future	10.5945	10.6535	103.1406	102.7339	0
15/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3713.2000	3444.7300	3.7132	3.4447	1,770
15/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1099.9400	1238.1300	1.0999	1.2381	0
15/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5017.1500	4707.9700	5.0172	4.7080	0
15/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	695.9800	793.4600	0.6960	0.7935	0
15/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11121.3200	10731.6900	11.1213	10.7317	0
15/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	87.7200	104.7500	0.0877	0.1048	1,770
15/07/2025	R038 On 05-February-26			Bond Future	10.7082	10.7697	105.0637	104.6492	0
15/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6078.2000	5780.8600	6.0782	5.7809	0
15/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1299.7900	1416.9200	1.2998	1.4169	0
15/07/2025	R038 On 07-May-26			Bond Future	10.8303	10.8944	101.5176	101.0952	0
15/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5678.5900	5402.1300	5.6786	5.4021	0
15/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2010.2600	2156.1800	2.0103	2.1562	0
15/07/2025	R038 On 06-August-26			Bond Future	10.9651	11.0319	103.3687	102.9382	0
15/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7225.3800	6932.3000	7.2254	6.9323	0
15/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2213.6000	2351.0500	2.2136	2.3511	0
15/07/2025	R053 On 07-August-25			Bond Future	11.0927	11.1544	108.7813	108.2339	22,750
15/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	15947.1800	15399.8400	15.9472	15.3998	0
15/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/07/2025	R053 On 06-November-25			Bond Future	11.1954	11.2594	104.9566	104.3988	23,170

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	5882.6300	5480.1500	5.8826	5.4802	0
15/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1140.2800	1295.5900	1.1403	1.2956	0
15/07/2025	R053 On 05-February-26			Bond Future	11.3038	11.3702	106.9135	106.3451	0
15/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4727.4400	4412.2800	4.7274	4.4123	0
15/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3147.7100	3400.9100	3.1477	3.4009	0
15/07/2025	R053 On 07-May-26			Bond Future	11.4183	11.4872	103.0243	102.4452	0
15/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	5900.5700	5567.3500	5.9006	5.5674	0
15/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3651.3900	3897.3400	3.6514	3.8973	0
15/07/2025	R053 On 06-August-26			Bond Future	11.5425	11.6142	104.9026	104.3124	0
15/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9003.1400	8610.5900	9.0031	8.6106	0
15/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3211.8600	3409.4700	3.2119	3.4095	0
15/07/2025	R186 On 07-August-25			Bond Future	7.7638	7.7800	104.9346	104.9136	159,883
15/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1867.4000	1846.3400	1.8674	1.8463	1,983
15/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2447.4700	2426.4100	2.4475	2.4264	0
15/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3159.8200	3138.7600	3.1598	3.1388	0
15/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
15/07/2025	R186 On 06-November-25			Bond Future	7.8013	7.8216	106.9007	106.8791	8,516
15/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	442.1500	427.2600	0.4422	0.4273	0
15/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	92.3100	99.0500	0.0923	0.0991	0
15/07/2025	R186 On 05-February-26			Bond Future	7.8792	7.9060	103.5892	103.5670	0
15/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	577.6000	561.9900	0.5776	0.5620	0
15/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	120.7400	127.3900	0.1207	0.1274	0
15/07/2025	R186 On 07-May-26			Bond Future	8.0625	8.1012	105.5012	105.4782	0
15/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	494.0400	478.2700	0.4940	0.4783	0
15/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	122.8500	130.0300	0.1229	0.1300	0
15/07/2025	R186 On 06-August-26			Bond Future	8.5368	8.6035	102.1211	102.0974	0
15/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	188.8600	177.2100	0.1889	0.1772	0
15/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	177.0400	189.1200	0.1770	0.1891	0
15/07/2025	R202 On 07-August-25			Bond Future	268.8864	268.4992	268.8864	268.4992	387
15/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2713.5600	3100.8500	2.7136	3.1009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	R202 On 06-November-25			Bond Future	273.9909	273.5957	273.9909	273.5957	780
15/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1649.1500	2044.2800	1.6492	2.0443	0
15/07/2025	R202 On 05-February-26			Bond Future	273.8311	273.4279	273.8311	273.4279	0
15/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	3988.9500	4392.0600	3.9890	4.3921	0
15/07/2025	R202 On 07-May-26			Bond Future	278.9514	278.5400	278.9514	278.5400	0
15/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1401.4100	990.0300	1.4014	0.9900	0
15/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R202 On 06-August-26			Bond Future	278.6860	278.2662	278.6860	278.2662	0
15/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	173.9900	593.7800	0.1740	0.5938	0
15/07/2025	R209 On 07-August-25			Bond Future	10.1491	10.2006	77.2617	76.9890	10,245
15/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	11983.4400	11710.7600	11.9834	11.7108	0
15/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R209 On 06-November-25			Bond Future	10.2397	10.2931	75.5573	75.2793	7,867
15/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5414.1300	5175.9700	5.4141	5.1760	0
15/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	286.1100	325.8800	0.2861	0.3259	0
15/07/2025	R209 On 05-February-26			Bond Future	10.3372	10.3927	76.9662	76.6829	0
15/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4094.8500	3901.9000	4.0949	3.9019	0
15/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1140.4500	1230.8100	1.1405	1.2308	0
15/07/2025	R209 On 07-May-26			Bond Future	10.4420	10.4997	75.2353	74.9466	0
15/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4598.9700	4407.4300	4.5990	4.4074	0
15/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1533.4900	1630.6800	1.5335	1.6307	0
15/07/2025	R209 On 06-August-26			Bond Future	10.5589	10.6189	76.6082	76.3139	0
15/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5535.9300	5333.1700	5.5359	5.3332	0
15/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1594.2800	1685.7700	1.5943	1.6858	0
15/07/2025	R210 On 07-August-25			Bond Future	250.2431	250.1125	250.2431	250.1125	306
15/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1803.1100	1672.4800	1.8031	1.6725	0
15/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R210 On 06-November-25			Bond Future	251.5691	251.4356	251.5691	251.4356	992
15/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	570.8700	704.3900	0.5709	0.7044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	R210 On 05-February-26			Bond Future	256.3212	256.1846	256.3212	256.1846	0
15/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3221.1800	3084.5900	3.2212	3.0846	0
15/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R210 On 07-May-26			Bond Future	257.6340	257.4944	257.6340	257.4944	0
15/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2233.9600	2094.3500	2.2340	2.0944	0
15/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R210 On 06-August-26			Bond Future	262.4003	262.2573	262.4003	262.2573	0
15/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2560.3200	2417.3100	2.5603	2.4173	0
15/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R213 On 07-August-25			Bond Future	8.7415	8.7676	95.5987	95.4913	21,793
15/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11131.6200	11024.2000	11.1316	11.0242	0
15/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/07/2025	R213 On 06-November-25			Bond Future	8.8099	8.8375	93.8379	93.7283	77,906
15/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4875.3000	4775.7900	4.8753	4.7758	0
15/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	106.9900	117.0800	0.1070	0.1171	0
15/07/2025	R213 On 05-February-26			Bond Future	8.8900	8.9193	95.5881	95.4762	0
15/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4152.0800	4063.8500	4.1521	4.0639	0
15/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	434.2200	457.8200	0.4342	0.4578	0
15/07/2025	R213 On 07-May-26			Bond Future	8.9751	9.0064	93.8005	93.6863	0
15/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3708.5900	3626.7100	3.7086	3.6267	0
15/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	752.8600	785.1700	0.7529	0.7852	0
15/07/2025	R213 On 06-August-26			Bond Future	9.0806	9.1140	95.5132	95.3966	0
15/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3263.4700	3188.4500	3.2635	3.1885	0
15/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1166.3900	1207.9600	1.1664	1.2080	0
15/07/2025	R214 On 07-August-25			Bond Future	10.9016	10.9531	70.2788	69.9929	6,095
15/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10191.7400	9905.8700	10.1917	9.9059	0
15/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/07/2025	R214 On 06-November-25			Bond Future	11.0024	11.0558	68.2973	68.0059	31,589
15/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4007.9900	3791.3500	4.0080	3.7914	0
15/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	643.0400	717.7800	0.6430	0.7178	0
15/07/2025	R214 On 05-February-26			Bond Future	11.1111	11.1664	69.5710	69.2740	0
15/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2762.9100	2602.0700	2.7629	2.6021	0
15/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1967.0200	2103.1600	1.9670	2.1032	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2025	R214 On 07-May-26			Bond Future	11.2207	11.2779	67.5565	67.2539	0
15/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3775.1500	3598.0800	3.7752	3.5981	0
15/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2162.0700	2287.6300	2.1621	2.2876	0
15/07/2025	R214 On 06-August-26			Bond Future	11.3418	11.4011	68.7895	68.4810	0
15/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5249.2500	5049.7700	5.2493	5.0498	0
15/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	2085.6200	2194.5500	2.0856	2.1946	0
15/07/2025	R248 On 07-August-25			Bond Future	11.1832	11.2500	84.0243	83.5725	83,273
15/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	11990.2700	11538.5100	11.9903	11.5385	0
15/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
15/07/2025	R248 On 06-November-25			Bond Future	11.2897	11.3589	81.1586	80.6982	163,964
15/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4017.3800	3706.6300	4.0174	3.7066	0
15/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1101.0000	1250.6300	1.1010	1.2506	0
15/07/2025	R248 On 05-February-26			Bond Future	11.4043	11.4761	82.6721	82.2030	0
15/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3071.3100	2832.2100	3.0713	2.8322	0
15/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2706.7200	2936.7200	2.7067	2.9367	0
15/07/2025	R248 On 07-May-26			Bond Future	11.5194	11.5938	79.7574	79.2794	260
15/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4237.6200	3971.8300	4.2376	3.9718	0
15/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2960.5300	3172.6900	2.9605	3.1727	0
15/07/2025	R248 On 06-August-26			Bond Future	11.6461	11.7234	81.2125	80.7255	0
15/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	6786.4100	6462.7300	6.7864	6.4627	0
15/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2423.1300	2586.4500	2.4231	2.5865	0
15/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0