



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
23/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	2029 On 07-August-25			Bond Future	138.8730	138.8192	138.8730	138.8192	4,314
23/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1463.0400	1409.1600	1.4630	1.4092	0
23/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2029 On 06-November-25			Bond Future	140.0595	140.0046	140.0595	140.0046	1,331
23/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	269.4900	214.5600	0.2695	0.2146	0
23/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2029 On 05-February-26			Bond Future	142.7007	142.6439	142.7007	142.6439	0
23/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2590.7400	2533.9000	2.5907	2.5339	0
23/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2029 On 07-May-26			Bond Future	143.8975	143.8388	143.8975	143.8388	0
23/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2077.4500	2018.8000	2.0775	2.0188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2029 On 06-August-26			Bond Future	146.5855	146.5246	146.5855	146.5246	0
23/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2485.4900	2424.5700	2.4855	2.4246	0
23/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2030 On 07-August-25			Bond Future	8.3076	8.3499	99.1271	98.9730	131,444
23/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1527.5100	1393.8300	1.5275	1.3938	300
23/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	38.4300	58.8100	0.0384	0.0588	0
23/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3258.4900	3105.2300	3.2585	3.1052	300
23/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.6900	1.4900	0.0007	0.0015	0
23/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5294.4100	5140.3500	5.2944	5.1404	0
23/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
23/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7542.8200	7388.7600	7.5428	7.3888	1,054
23/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9596.5300	9442.4700	9.5965	9.4425	0
23/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12771.3600	12617.3000	12.7714	12.6173	0
23/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
23/07/2025	2030 On 06-November-25			Bond Future	8.3555	8.4009	100.9762	100.8187	56,730
23/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1701.0500	1595.6100	1.7011	1.5956	300
23/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	445.5700	497.6200	0.4456	0.4976	0
23/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	3091.5500	2955.8800	3.0916	2.9559	300
23/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	145.5500	167.3700	0.1456	0.1674	0
23/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	4065.6200	3918.3400	4.0656	3.9183	0
23/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	56.5500	66.7600	0.0566	0.0668	0
23/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5778.4200	5622.8900	5.7784	5.6229	0
23/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	8.0700	10.0300	0.0081	0.0100	300
23/07/2025	2030 On 05-February-26			Bond Future	8.4124	8.4614	98.8482	98.6872	0
23/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3725.6600	3590.9000	3.7257	3.5909	0
23/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	256.3400	282.6100	0.2563	0.2826	0
23/07/2025	2030 On 07-May-26			Bond Future	8.4933	8.5464	100.6654	100.5006	0
23/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3273.4400	3150.0400	3.2734	3.1500	0
23/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	535.5600	576.9500	0.5356	0.5770	0
23/07/2025	2030 On 06-August-26			Bond Future	8.5922	8.6501	98.5121	98.3434	0
23/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2722.8900	2612.2400	2.7229	2.6122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	914.5200	972.5300	0.9145	0.9725	0
23/07/2025	2031 On 07-August-25			Bond Future	107.6664	107.5030	107.6664	107.5030	0
23/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	134.6000	69.7700	0.1346	0.0698	0
23/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	118.2300	216.7700	0.1182	0.2168	0
23/07/2025	2031 On 06-November-25			Bond Future	109.7014	109.5343	109.7014	109.5343	680
23/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	284.0300	208.4100	0.2840	0.2084	0
23/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	272.6100	364.1000	0.2726	0.3641	0
23/07/2025	2031 On 05-February-26			Bond Future	109.3842	109.2134	109.3842	109.2134	0
23/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.1300	0.0600	0.0001	0.0001	0
23/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2375.9100	2546.6500	2.3759	2.5467	0
23/07/2025	2031 On 07-May-26			Bond Future	111.4212	111.2464	111.4212	111.2464	0
23/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
23/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2418.7900	2593.6300	2.4188	2.5936	0
23/07/2025	2031 On 06-August-26			Bond Future	111.0751	110.8975	111.0751	110.8975	0
23/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2734.9200	2912.5000	2.7349	2.9125	0
23/07/2025	2032 On 07-August-25			Bond Future	9.0016	9.0493	99.3090	99.0799	91,754
23/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1969.5100	1779.5400	1.9695	1.7795	300
23/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	79.8300	118.9500	0.0798	0.1190	0
23/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4199.3200	3973.6700	4.1993	3.9737	300
23/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	3.7900	7.2300	0.0038	0.0072	0
23/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7262.3900	7033.3500	7.2624	7.0334	0
23/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	300
23/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	13177.6800	12948.5900	13.1777	12.9486	0
23/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2032 On 06-November-25			Bond Future	9.0755	9.1259	97.0009	96.7670	44,973
23/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2230.3200	2080.9300	2.2303	2.0809	300
23/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	736.1200	820.6400	0.7361	0.8206	0
23/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	4011.3000	3816.7400	4.0113	3.8167	300
23/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	271.3100	310.6600	0.2713	0.3107	0
23/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	6092.4900	5873.8600	6.0925	5.8739	0
23/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	87.4500	102.7300	0.0875	0.1027	0
23/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	8022.3300	7794.3900	8.0223	7.7944	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	29.9100	35.8800	0.0299	0.0359	300
23/07/2025	2032 On 05-February-26			Bond Future	9.1578	9.2110	98.8067	98.5678	0
23/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4870.9600	4679.7100	4.8710	4.6797	0
23/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	494.7300	542.3500	0.4947	0.5424	0
23/07/2025	2032 On 07-May-26			Bond Future	9.2513	9.3077	96.4634	96.2193	0
23/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4643.7500	4464.7500	4.6438	4.4648	0
23/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	883.9000	948.9800	0.8839	0.9490	0
23/07/2025	2032 On 06-August-26			Bond Future	9.3564	9.4162	98.2410	97.9917	0
23/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4335.4300	4164.3700	4.3354	4.1644	0
23/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1211.8000	1290.1200	1.2118	1.2901	0
23/07/2025	2033 On 07-August-25			Bond Future	130.0357	129.9806	130.0357	129.9806	1,648
23/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1385.6700	1330.5900	1.3857	1.3306	0
23/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2033 On 06-November-25			Bond Future	130.9552	130.8983	130.9552	130.8983	5,288
23/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2184.7900	2241.7300	2.1848	2.2417	0
23/07/2025	2033 On 05-February-26			Bond Future	133.4249	133.3660	133.4249	133.3660	0
23/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	544.8700	486.0300	0.5449	0.4860	0
23/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2033 On 07-May-26			Bond Future	134.3469	134.2861	134.3469	134.2861	0
23/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	813.1400	873.9400	0.8131	0.8739	0
23/07/2025	2033 On 06-August-26			Bond Future	136.8566	136.7935	136.8566	136.7935	0
23/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2606.5900	2543.5400	2.6066	2.5435	0
23/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2037 On 07-August-25			Bond Future	10.3708	10.4194	87.8900	87.5967	127,293
23/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	610.2100	506.5600	0.6102	0.5066	2,541
23/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	796.2700	985.9300	0.7963	0.9859	0
23/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1165.9100	1000.1800	1.1659	1.0002	300
23/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	389.8100	517.3900	0.3898	0.5174	0
23/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1376.8000	1192.5600	1.3768	1.1926	2,341
23/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	303.0200	412.0900	0.3030	0.4121	0
23/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1792.1000	1577.8500	1.7921	1.5779	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	186.0500	265.1100	0.1861	0.2651	0
23/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3707.5700	3427.6300	3.7076	3.4276	300
23/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	17.2900	30.6600	0.0173	0.0307	0
23/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4097.5000	3812.8900	4.0975	3.8129	0
23/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	10.1300	18.8300	0.0101	0.0188	2,541
23/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	6034.4600	5741.8700	6.0345	5.7419	0
23/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.5200	1.2400	0.0005	0.0012	2,541
23/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6198.2200	5905.4800	6.1982	5.9055	7,500
23/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.3900	0.9600	0.0004	0.0010	7,500
23/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8181.6100	7888.3200	8.1816	7.8883	0
23/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	2,541
23/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8234.2800	7940.9900	8.2343	7.9410	0
23/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	300
23/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9996.0200	9702.7100	9.9960	9.7027	0
23/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
23/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	14117.4300	13824.1200	14.1174	13.8241	0
23/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2037 On 06-November-25			Bond Future	10.4691	10.5197	89.5294	89.2302	81,990
23/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1919.3900	1774.4300	1.9194	1.7744	300
23/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1736.4800	1890.7600	1.7365	1.8908	0
23/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3834.5100	3621.6300	3.8345	3.6216	300
23/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	764.1200	850.4800	0.7641	0.8505	0
23/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6764.1000	6499.3000	6.7641	6.4993	0
23/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	241.3800	275.8200	0.2414	0.2758	0
23/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9354.8200	9069.0700	9.3548	9.0691	0
23/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	79.2000	92.6900	0.0792	0.0927	300
23/07/2025	2037 On 05-February-26			Bond Future	10.5756	10.6284	86.9378	86.6324	0
23/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2741.8600	2585.7700	2.7419	2.5858	1,930
23/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2311.4900	2460.7700	2.3115	2.4608	0
23/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3609.2500	3426.7100	3.6093	3.4267	1,970
23/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1753.3200	1876.1500	1.7533	1.8762	0
23/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4767.0500	4556.6500	4.7671	4.5567	0
23/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1242.9700	1337.9400	1.2430	1.3379	0
23/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5425.4400	5202.1400	5.4254	5.2021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1030.1800	1112.2500	1.0302	1.1123	1,930
23/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5593.6100	5367.3100	5.5936	5.3673	1,030
23/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	982.5300	1061.6000	0.9825	1.0616	0
23/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7603.3800	7348.4800	7.6034	7.3485	0
23/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	565.9600	616.4300	0.5660	0.6164	1,930
23/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9427.3000	9153.0800	9.4273	9.1531	0
23/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	310.7800	341.9300	0.3108	0.3419	1,970
23/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11499.6100	11210.4500	11.4996	11.2105	0
23/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	139.9600	156.1700	0.1400	0.1562	1,030
23/07/2025	2037 On 07-May-26			Bond Future	10.6953	10.7502	88.5356	88.2239	0
23/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3878.5000	3702.3000	3.8785	3.7023	142
23/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2446.8200	2582.3000	2.4468	2.5823	0
23/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5211.3500	5005.5400	5.2114	5.0055	0
23/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1757.6300	1863.5000	1.7576	1.8635	0
23/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9568.2400	9300.8600	9.5682	9.3009	0
23/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	580.2800	624.5800	0.5803	0.6246	142
23/07/2025	2037 On 06-August-26			Bond Future	10.8267	10.8841	85.9076	85.5894	0
23/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6475.6100	6253.7600	6.4756	6.2538	0
23/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1754.9400	1851.3000	1.7549	1.8513	0
23/07/2025	2038 On 07-August-25			Bond Future	138.5986	138.5854	138.5986	138.5854	1,020
23/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	961.4100	974.5700	0.9614	0.9746	0
23/07/2025	2038 On 06-November-25			Bond Future	141.2183	141.2040	141.2183	141.2040	1,528
23/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2661.7400	2676.0100	2.6617	2.6760	0
23/07/2025	2038 On 05-February-26			Bond Future	141.7153	141.6999	141.7153	141.6999	0
23/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1484.7500	1500.0600	1.4848	1.5001	0
23/07/2025	2038 On 07-May-26			Bond Future	144.3549	144.3381	144.3549	144.3381	0
23/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	175.1000	191.9100	0.1751	0.1919	0
23/07/2025	2038 On 06-August-26			Bond Future	144.8479	144.8310	144.8479	144.8310	0
23/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	127.9200	111.0200	0.1279	0.1110	0
23/07/2025	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
23/07/2025	2040 On 07-August-25			Bond Future	10.8218	10.8707	87.1162	86.7988	66,220
23/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	691.0800	575.1100	0.6911	0.5751	400
23/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	833.3600	1034.8200	0.8334	1.0348	0
23/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1048.6300	890.7900	1.0486	0.8908	680
23/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	541.3700	700.9600	0.5414	0.7010	0
23/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1483.2600	1284.8200	1.4833	1.2848	0
23/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	333.6200	452.6100	0.3336	0.4526	0
23/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1980.0500	1746.0800	1.9801	1.7461	0
23/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	195.1000	278.5600	0.1951	0.2786	0
23/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2521.7600	2259.4900	2.5218	2.2595	0
23/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	108.4800	163.6400	0.1085	0.1636	680
23/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3678.2700	3381.1200	3.6783	3.3811	400
23/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	28.9100	49.1900	0.0289	0.0492	0
23/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4271.2200	3965.1500	4.2712	3.9652	0
23/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	13.9300	25.2900	0.0139	0.0253	0
23/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5456.2100	5141.8800	5.4562	5.1419	0
23/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	2.8700	5.9700	0.0029	0.0060	0
23/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7199.3600	6882.2600	7.1994	6.8823	0
23/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.2100	0.5400	0.0002	0.0005	400
23/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9440.1900	9122.7700	9.4402	9.1228	0
23/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10524.9400	10207.5100	10.5249	10.2075	0
23/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14093.9500	13776.5200	14.0940	13.7765	0
23/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2040 On 06-November-25			Bond Future	10.9266	10.9774	88.7412	88.4174	14,354
23/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	6037.8700	5772.2000	6.0379	5.7722	0
23/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	470.1800	528.3600	0.4702	0.5284	0
23/07/2025	2040 On 05-February-26			Bond Future	11.0395	11.0922	85.8843	85.5540	0
23/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4439.2300	4228.6900	4.4392	4.2287	0
23/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1675.2900	1795.1000	1.6753	1.7951	0
23/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5855.9400	5615.4000	5.8559	5.6154	475
23/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1150.5200	1240.3300	1.1505	1.2403	0
23/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12437.1800	12124.8500	12.4372	12.1249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	159.5500	177.5700	0.1596	0.1776	475
23/07/2025	2040 On 07-May-26			Bond Future	11.1641	11.2189	87.4627	87.1255	0
23/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1985.6200	1866.5800	1.9856	1.8666	1,460
23/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4918.4900	5136.5900	4.9185	5.1366	0
23/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3210.3900	3048.2200	3.2104	3.0482	820
23/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3482.7700	3657.7400	3.4828	3.6577	0
23/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5202.9300	4990.1700	5.2029	4.9902	0
23/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2166.3800	2290.7600	2.1664	2.2908	0
23/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5400.7000	5183.8600	5.4007	5.1839	0
23/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2072.7700	2193.0700	2.0728	2.1931	1,460
23/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6675.2700	6435.2800	6.6753	6.4353	0
23/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1574.6500	1671.8000	1.5747	1.6718	820
23/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7488.0700	7235.7400	7.4881	7.2357	0
23/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1329.1100	1413.9200	1.3291	1.4139	1,460
23/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8842.0700	8572.2800	8.8421	8.5723	0
23/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1000.7900	1068.1400	1.0008	1.0681	820
23/07/2025	2040 On 06-August-26			Bond Future	11.2999	11.3571	84.5641	84.2200	0
23/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	7081.9600	6842.1300	7.0820	6.8421	0
23/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1951.7300	2055.9800	1.9517	2.0560	0
23/07/2025	2044 On 07-August-25			Bond Future	11.1069	11.1708	81.9408	81.5183	19,706
23/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	31.5600	21.2800	0.0316	0.0213	9,000
23/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3295.3100	3707.5500	3.2953	3.7076	0
23/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1592.3800	1319.5500	1.5924	1.3196	9,000
23/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	327.0500	476.7400	0.3271	0.4767	0
23/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4712.3000	4300.8100	4.7123	4.3008	0
23/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	10.1400	21.1700	0.0101	0.0212	9,000
23/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6768.1600	6346.6900	6.7682	6.3467	0
23/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.6100	1.6600	0.0006	0.0017	5,600
23/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12902.8100	12480.2900	12.9028	12.4803	0
23/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2044 On 06-November-25			Bond Future	11.2121	11.2784	83.4692	83.0384	118,102
23/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2195.0700	1982.9800	2.1951	1.9830	11,000
23/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1948.1100	2166.8300	1.9481	2.1668	0
23/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4278.2400	3971.8600	4.2782	3.9719	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	883.9700	1008.4000	0.8840	1.0084	11,000
23/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4891.5800	4566.0100	4.8916	4.5660	0
23/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	711.0900	816.3300	0.7111	0.8163	0
23/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5474.8100	5133.6200	5.4748	5.1336	0
23/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	579.8900	669.5100	0.5799	0.6695	5,800
23/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6472.9200	6109.9400	6.4729	6.1099	0
23/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	410.8600	478.6900	0.4109	0.4787	5,600
23/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6725.9600	6358.3000	6.7260	6.3583	0
23/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	376.6400	439.7900	0.3766	0.4398	5,800
23/07/2025	2044 On 05-February-26			Bond Future	11.3248	11.3936	80.6395	80.2001	0
23/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3707.5100	3456.8600	3.7075	3.4569	0
23/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2220.6900	2409.4200	2.2207	2.4094	0
23/07/2025	2044 On 07-May-26			Bond Future	11.4480	11.5195	82.1214	81.6733	0
23/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4671.6800	4404.6100	4.6717	4.4046	0
23/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2502.0600	2683.1100	2.5021	2.6831	0
23/07/2025	2044 On 06-August-26			Bond Future	11.5817	11.6560	79.2495	78.7925	0
23/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7061.4800	6747.3100	7.0615	6.7473	0
23/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2141.5700	2284.4200	2.1416	2.2844	0
23/07/2025	2046 On 07-August-25			Bond Future	119.2405	119.3157	119.2405	119.3157	4,963
23/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	550.4500	625.7300	0.5505	0.6257	0
23/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2046 On 06-November-25			Bond Future	119.2340	119.3113	119.2340	119.3113	19,493
23/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6176.0300	6098.7200	6.1760	6.0987	0
23/07/2025	2046 On 05-February-26			Bond Future	121.4822	121.5603	121.4822	121.5603	0
23/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	167.7700	89.7000	0.1678	0.0897	0
23/07/2025	2046 On 07-May-26			Bond Future	121.4482	121.5273	121.4482	121.5273	0
23/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3501.8400	3422.6800	3.5018	3.4227	0
23/07/2025	2046 On 06-August-26			Bond Future	123.7159	123.7955	123.7159	123.7955	0
23/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1335.9000	1415.5200	1.3359	1.4155	0
23/07/2025	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
23/07/2025	2050 On 07-August-25			Bond Future	117.8282	117.7212	117.8282	117.7212	4,295
23/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2061.7900	2168.8200	2.0618	2.1688	0
23/07/2025	2050 On 06-November-25			Bond Future	120.0554	119.9455	120.0554	119.9455	16,609
23/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4364.6300	4474.4900	4.3646	4.4745	0
23/07/2025	2050 On 05-February-26			Bond Future	119.9060	119.7937	119.9060	119.7937	0
23/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2913.9700	3026.2900	2.9140	3.0263	0
23/07/2025	2050 On 07-May-26			Bond Future	122.1393	122.0241	122.1393	122.0241	0
23/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1930.7500	2045.9400	1.9308	2.0459	0
23/07/2025	2050 On 06-August-26			Bond Future	121.9648	121.8479	121.9648	121.8479	0
23/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1305.1800	1422.1400	1.3052	1.4221	0
23/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	AL37 On 07-August-25			Index Future	1163.3560	1161.1800	1163.3560	1,161.1800	0
23/07/2025	AL37 On 06-November-25			Index Future	1185.0570	1182.8380	1185.0570	1,182.8380	0
23/07/2025	AL37 On 05-February-26			Index Future	1207.1240	1204.8620	1207.1240	1,204.8620	0
23/07/2025	AL37 On 07-May-26			Index Future	1229.3400	1227.0330	1229.3400	1,227.0330	0
23/07/2025	AL37 On 06-August-26			Index Future	1251.7970	1249.4450	1251.7970	1,249.4450	0
23/07/2025	AL7T On 07-August-25			Index Future	1406.8880	1402.6350	1406.8880	1,402.6350	0
23/07/2025	AL7T On 06-November-25			Index Future	1433.1320	1428.7970	1433.1320	1,428.7970	0
23/07/2025	AL7T On 05-February-26			Index Future	1459.8190	1455.4000	1459.8190	1,455.4000	0
23/07/2025	AL7T On 07-May-26			Index Future	1486.6850	1482.1810	1486.6850	1,482.1810	0
23/07/2025	AL7T On 06-August-26			Index Future	1513.8430	1509.2540	1513.8430	1,509.2540	0
23/07/2025	ALBI On 07-August-25			Index Future	1193.3280	1189.9200	1193.3280	1,189.9200	77
23/07/2025	ALBI On 06-November-25			Index Future	1215.5880	1212.1140	1215.5880	1,212.1140	15
23/07/2025	ALBI On 05-February-26			Index Future	1238.2230	1234.6830	1238.2230	1,234.6830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	ALBI On 07-May-26			Index Future	1261.0120	1257.4030	1261.0120	1,257.4030	0
23/07/2025	ALBI On 06-August-26			Index Future	1284.0470	1280.3690	1284.0470	1,280.3690	0
23/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	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
23/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	ES33 On 07-August-25			Bond Future	10.4441	10.4934	87.2210	86.9845	0
23/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13416.4300	13179.8900	13.4164	13.1799	0
23/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	ES33 On 06-November-25			Bond Future	10.5678	10.6194	85.0751	84.8337	0
23/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6424.8900	6183.4300	6.4249	6.1834	0
23/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	ES33 On 05-February-26			Bond Future	10.7047	10.7589	86.6792	86.4326	0
23/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3483.7600	3237.1700	3.4838	3.2372	0
23/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	ES33 On 07-May-26			Bond Future	10.8501	10.9071	84.4980	84.2461	0
23/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3617.4800	3365.5500	3.6175	3.3656	0
23/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	ES33 On 06-August-26			Bond Future	11.0088	11.0688	86.0742	85.8169	0
23/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4205.6000	3948.2400	4.2056	3.9482	0
23/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	ES42 On 07-August-25			Bond Future	11.3237	11.3828	81.5287	81.1631	0
23/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13256.5500	12890.9300	13.2566	12.8909	0
23/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	ES42 On 06-November-25			Bond Future	11.4406	11.5021	78.8047	78.4317	0
23/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5470.8500	5097.8000	5.4709	5.0978	0
23/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	ES42 On 05-February-26			Bond Future	11.5629	11.6267	80.2901	79.9095	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1690.3900	1309.8100	1.6904	1.3098	0
23/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	ES42 On 07-May-26			Bond Future	11.6953	11.7617	77.5200	77.1316	0
23/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2878.5700	2490.2200	2.8786	2.4902	0
23/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	ES42 On 06-August-26			Bond Future	11.8335	11.9025	78.9644	78.5681	0
23/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4490.0900	4093.7600	4.4901	4.0938	0
23/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	GOVI On 07-August-25			GOVI	1174.6830	1171.4560	1174.6830	1,171.4560	36
23/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1636830.0000	1604560.0000	163.6830	160.4560	0
23/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	GOVI On 06-November-25			GOVI	1196.5960	1193.3060	1196.5960	1,193.3060	582
23/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	845960.0000	813060.0000	84.5960	81.3060	0
23/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	GOVI On 05-February-26			GOVI	1218.8770	1215.5240	1218.8770	1,215.5240	0
23/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	688770.0000	655240.0000	68.8770	65.5240	0
23/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	GOVI On 07-May-26			GOVI	1241.3100	1237.8920	1241.3100	1,237.8920	42
23/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	643100.0000	608920.0000	64.3100	60.8920	0
23/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	GOVI On 06-August-26			GOVI	1263.9860	1260.5020	1263.9860	1,260.5020	0
23/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	749860.0000	715020.0000	74.9860	71.5020	0
23/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/07/2025	IGOV On 07-August-25			Index Future	380.4120	380.3240	380.4120	380.3240	234
23/07/2025	IGOV On 06-November-25			Index Future	387.6020	387.5120	387.6020	387.5120	520
23/07/2025	IGOV On 05-February-26			Index Future	394.9120	394.8200	394.9120	394.8200	0
23/07/2025	IGOV On 07-May-26			Index Future	402.2710	402.1760	402.2710	402.1760	0
23/07/2025	IGOV On 06-August-26			Index Future	409.7080	409.6110	409.7080	409.6110	0
23/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/07/2025	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
23/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/07/2025	R033 On 07-August-25			Bond Future	9.1923	9.2402	108.0013	107.7356	7,150
23/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	6079.1100	5814.0000	6.0791	5.8140	0
23/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.4400	1.0200	0.0004	0.0010	0
23/07/2025	R033 On 06-November-25			Bond Future	9.2705	9.3209	104.9728	104.7016	1,484
23/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5674.1200	5429.7800	5.6741	5.4298	0
23/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	156.8000	183.6700	0.1568	0.1837	0
23/07/2025	R033 On 05-February-26			Bond Future	9.3566	9.4096	106.9268	106.6499	0
23/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	6137.8800	5905.3800	6.1379	5.9054	0
23/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	420.8400	465.2600	0.4208	0.4653	0
23/07/2025	R033 On 07-May-26			Bond Future	9.4532	9.5092	103.8491	103.5662	0
23/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5421.9800	5208.0000	5.4220	5.2080	0
23/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	861.1200	930.0700	0.8611	0.9301	0
23/07/2025	R033 On 06-August-26			Bond Future	9.5602	9.6194	105.7625	105.4734	0
23/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4802.0700	4607.9400	4.8021	4.6079	0
23/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1493.8900	1588.7700	1.4939	1.5888	0
23/07/2025	R035 On 07-August-25			Bond Future	9.8093	9.8625	98.2610	97.9486	39,298
23/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	1281.1500	1084.2500	1.2812	1.0843	0
23/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	284.7800	400.2400	0.2848	0.4002	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1738.5100	1506.1000	1.7385	1.5061	300
23/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	165.1300	245.0800	0.1651	0.2451	0
23/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2340.5000	2075.9300	2.3405	2.0759	0
23/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	80.9800	128.7700	0.0810	0.1288	8,000
23/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3138.2200	2848.5000	3.1382	2.8485	0
23/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	30.5300	53.1700	0.0305	0.0532	8,000
23/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3409.7300	3114.6200	3.4097	3.1146	0
23/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	21.6400	38.8900	0.0216	0.0389	50
23/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4393.9100	4087.5200	4.3939	4.0875	300
23/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	5.8900	11.8600	0.0059	0.0119	0
23/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	6129.9700	5818.3100	6.1300	5.8183	0
23/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.4600	1.1600	0.0005	0.0012	8,500
23/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8243.1200	7930.8000	8.2431	7.9308	0
23/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	17,500
23/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8450.7000	8138.3600	8.4507	8.1384	0
23/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	300
23/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14889.2400	14576.8800	14.8892	14.5769	0
23/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R035 On 06-November-25			Bond Future	9.9017	9.9574	95.5908	95.2720	88,434
23/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1280.0900	1153.8300	1.2801	1.1538	250
23/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2040.8400	2233.3500	2.0408	2.2334	0
23/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1680.3500	1529.3800	1.6804	1.5294	2,000
23/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1632.8600	1800.6600	1.6329	1.8007	0
23/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2243.7500	2063.8000	2.2438	2.0638	300
23/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1227.0900	1365.9100	1.2271	1.3659	0
23/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2498.3000	2307.0500	2.4983	2.3071	0
23/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1086.4300	1213.9500	1.0864	1.2140	250
23/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3081.9600	2868.2000	3.0820	2.8682	0
23/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	830.7200	935.7300	0.8307	0.9357	50
23/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3538.8800	3310.3200	3.5389	3.3103	2,000
23/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	678.5400	768.7500	0.6785	0.7688	0
23/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3667.1200	3434.7800	3.6671	3.4348	2,000
23/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	641.5900	728.0200	0.6416	0.7280	0
23/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3927.7400	3688.1900	3.9277	3.6882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	573.0500	652.2700	0.5731	0.6523	250
23/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4283.3700	4034.9300	4.2834	4.0349	300
23/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	492.2600	562.5900	0.4923	0.5626	0
23/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4738.6400	4480.1800	4.7386	4.4802	0
23/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	405.9400	466.2500	0.4059	0.4663	8,500
23/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5963.6400	5684.4800	5.9636	5.6845	2,000
23/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	243.0400	282.6500	0.2430	0.2827	0
23/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	6011.6100	5731.7900	6.0116	5.7318	250
23/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	238.2100	277.1600	0.2382	0.2772	0
23/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6252.2600	5969.3000	6.2523	5.9693	0
23/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	215.4800	251.2900	0.2155	0.2513	0
23/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7222.9100	6929.4500	7.2229	6.9295	0
23/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	143.0900	168.4000	0.1431	0.1684	0
23/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8347.6400	8045.6200	8.3476	8.0456	0
23/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	88.7800	105.5300	0.0888	0.1055	2,000
23/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8445.5400	8142.9300	8.4455	8.1429	0
23/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	85.1800	101.3400	0.0852	0.1013	250
23/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9520.0200	9212.0200	9.5200	9.2120	0
23/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	53.7400	64.5100	0.0537	0.0645	300
23/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10875.9500	10563.5500	10.8760	10.5636	0
23/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	29.8800	36.2500	0.0299	0.0363	250
23/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	11068.1500	10755.2900	11.0682	10.7553	0
23/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	27.4600	33.3700	0.0275	0.0334	2,000
23/07/2025	R035 On 05-February-26			Bond Future	10.0032	10.0614	97.3705	97.0452	0
23/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2825.2700	2647.6300	2.8253	2.6476	250
23/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1896.3600	2044.0400	1.8964	2.0440	0
23/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3785.3700	3577.1600	3.7854	3.5772	2,000
23/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1378.6800	1495.7900	1.3787	1.4958	0
23/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4683.1800	4452.3800	4.6832	4.4524	0
23/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1042.2700	1136.7900	1.0423	1.1368	250
23/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5174.6400	4933.4100	5.1746	4.9334	0
23/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	898.6200	982.7100	0.8986	0.9827	0
23/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5806.6900	5553.7000	5.8067	5.5537	2,000
23/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	745.1700	817.5000	0.7452	0.8175	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	6064.1200	5806.8300	6.0641	5.8068	0
23/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	690.9800	759.0100	0.6910	0.7590	0
23/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6805.6100	6537.2600	6.8056	6.5373	0
23/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	557.5000	614.4700	0.5575	0.6145	250
23/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12517.0100	12203.4500	12.5170	12.2035	0
23/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	87.3800	99.1400	0.0874	0.0991	2,000
23/07/2025	R035 On 07-May-26			Bond Future	10.1080	10.1689	94.6572	94.3251	0
23/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5391.3900	5160.0500	5.3914	5.1601	0
23/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1394.4500	1495.2500	1.3945	1.4953	0
23/07/2025	R035 On 06-August-26			Bond Future	10.2234	10.2872	96.4021	96.0630	0
23/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5940.4600	5705.2500	5.9405	5.7053	0
23/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1619.1700	1722.9900	1.6192	1.7230	0
23/07/2025	R038 On 07-August-25			Bond Future	10.4419	10.4906	106.9556	106.6113	6,386
23/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5438.1200	5097.3200	5.4381	5.0973	0
23/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	3.1100	6.6600	0.0031	0.0067	0
23/07/2025	R038 On 06-November-25			Bond Future	10.5474	10.5982	103.4664	103.1150	127
23/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3835.1200	3592.5000	3.8351	3.5925	1,770
23/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	896.1000	1004.8600	0.8961	1.0049	0
23/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5190.5100	4913.0300	5.1905	4.9130	0
23/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	543.5800	617.4800	0.5436	0.6175	0
23/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11416.5000	11076.0200	11.4165	11.0760	0
23/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	57.1400	68.0400	0.0571	0.0680	1,770
23/07/2025	R038 On 05-February-26			Bond Future	10.6598	10.7127	105.3923	105.0337	0
23/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6239.2100	5975.0700	6.2392	5.9751	0
23/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1132.1800	1226.6800	1.1322	1.2267	0
23/07/2025	R038 On 07-May-26			Bond Future	10.7809	10.8362	101.8448	101.4787	0
23/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5900.8400	5656.8400	5.9008	5.6568	0
23/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1905.2300	2027.3200	1.9052	2.0273	0
23/07/2025	R038 On 06-August-26			Bond Future	10.9107	10.9684	103.7209	103.3471	0
23/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7403.2600	7143.8100	7.4033	7.1438	0
23/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2039.3000	2153.6100	2.0393	2.1536	0
23/07/2025	R053 On 07-August-25			Bond Future	11.0012	11.0699	109.6017	108.9842	22,750
23/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16767.6300	16150.1100	16.7676	16.1501	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R053 On 06-November-25			Bond Future	11.1016	11.1729	105.7836	105.1539	23,170
23/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6378.9900	5892.8100	6.3790	5.8928	0
23/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	809.7200	953.1700	0.8097	0.9532	0
23/07/2025	R053 On 05-February-26			Bond Future	11.2070	11.2810	107.7525	107.1105	0
23/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5167.5600	4789.3800	5.1676	4.7894	0
23/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2748.8100	3012.6500	2.7488	3.0127	0
23/07/2025	R053 On 07-May-26			Bond Future	11.3188	11.3956	103.8713	103.2166	0
23/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6255.0700	5858.4300	6.2551	5.8584	0
23/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3158.9600	3416.9700	3.1590	3.4170	0
23/07/2025	R053 On 06-August-26			Bond Future	11.4369	11.5167	105.7844	105.1167	0
23/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9470.4700	9008.9400	9.4705	9.0089	0
23/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2797.3700	3003.5600	2.7974	3.0036	0
23/07/2025	R186 On 07-August-25			Bond Future	7.7196	7.7258	104.9920	104.9840	134,548
23/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1924.8200	1916.7600	1.9248	1.9168	1,983
23/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2504.8900	2496.8300	2.5049	2.4968	0
23/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3217.2400	3209.1800	3.2172	3.2092	0
23/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
23/07/2025	R186 On 06-November-25			Bond Future	7.7547	7.7629	106.9505	106.9417	35,102
23/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	473.1300	467.1900	0.4731	0.4672	0
23/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	73.5100	76.3600	0.0735	0.0764	0
23/07/2025	R186 On 05-February-26			Bond Future	7.8223	7.8339	103.6366	103.6270	0
23/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	595.8200	588.9700	0.5958	0.5890	0
23/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	91.5900	94.3500	0.0916	0.0944	0
23/07/2025	R186 On 07-May-26			Bond Future	7.9939	8.0118	105.5419	105.5312	0
23/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	514.2200	506.7600	0.5142	0.5068	0
23/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	102.3200	105.4900	0.1023	0.1055	0
23/07/2025	R186 On 06-August-26			Bond Future	8.3672	8.4000	102.1815	102.1698	0
23/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	215.3200	209.0000	0.2153	0.2090	0
23/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	143.1500	148.5100	0.1432	0.1485	0
23/07/2025	R202 On 07-August-25			Bond Future	268.4900	268.4654	268.4900	268.4654	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3110.0400	3134.6300	3.1100	3.1346	0
23/07/2025	R202 On 06-November-25			Bond Future	273.5648	273.5383	273.5648	273.5383	780
23/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2075.2000	2101.7200	2.0752	2.1017	0
23/07/2025	R202 On 05-February-26			Bond Future	273.3858	273.3590	273.3858	273.3590	0
23/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4434.1900	4461.0000	4.4342	4.4610	0
23/07/2025	R202 On 07-May-26			Bond Future	278.4782	278.4485	278.4782	278.4485	0
23/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	928.2000	898.4600	0.9282	0.8985	0
23/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R202 On 06-August-26			Bond Future	278.2497	278.2199	278.2497	278.2199	0
23/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	610.2800	640.1000	0.6103	0.6401	0
23/07/2025	R209 On 07-August-25			Bond Future	10.0893	10.1375	77.5803	77.3236	9,813
23/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12302.0400	12045.3200	12.3020	12.0453	0
23/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R209 On 06-November-25			Bond Future	10.1788	10.2289	75.8755	75.6136	7,867
23/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5678.0400	5448.7100	5.6780	5.4487	0
23/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	231.7400	264.3600	0.2317	0.2644	0
23/07/2025	R209 On 05-February-26			Bond Future	10.2745	10.3265	77.2880	77.0207	0
23/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4257.5700	4069.0000	4.2576	4.0690	0
23/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	981.4300	1060.1400	0.9814	1.0601	0
23/07/2025	R209 On 07-May-26			Bond Future	10.3780	10.4322	75.5575	75.2847	0
23/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4762.5300	4576.2600	4.7625	4.5763	0
23/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1374.8400	1461.4000	1.3748	1.4614	0
23/07/2025	R209 On 06-August-26			Bond Future	10.4895	10.5460	76.9501	76.6716	0
23/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5731.0200	5534.3500	5.7310	5.5344	0
23/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1447.4500	1529.2900	1.4475	1.5293	0
23/07/2025	R210 On 07-August-25			Bond Future	250.7757	250.6094	250.7757	250.6094	123
23/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2335.7400	2169.3800	2.3357	2.1694	0
23/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R210 On 06-November-25			Bond Future	252.0893	251.9203	252.0893	251.9203	2,074

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	50.7200	219.6900	0.0507	0.2197	0
23/07/2025	R210 On 05-February-26			Bond Future	256.8432	256.6694	256.8432	256.6694	0
23/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3743.1700	3569.3700	3.7432	3.5694	0
23/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R210 On 07-May-26			Bond Future	258.1457	257.9676	258.1457	257.9676	0
23/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2745.7200	2567.6400	2.7457	2.5676	0
23/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R210 On 06-August-26			Bond Future	262.9672	262.7836	262.9672	262.7836	0
23/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	3127.1800	2943.6400	3.1272	2.9436	0
23/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R213 On 07-August-25			Bond Future	8.6695	8.7169	95.8963	95.7003	21,010
23/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11429.2600	11233.2100	11.4293	11.2332	0
23/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R213 On 06-November-25			Bond Future	8.7356	8.7859	94.1334	93.9332	81,901
23/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5134.5400	4947.0500	5.1345	4.9471	0
23/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	70.7300	83.5000	0.0707	0.0835	0
23/07/2025	R213 On 05-February-26			Bond Future	8.8119	8.8655	95.8861	95.6815	0
23/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4369.6400	4201.3100	4.3696	4.2013	0
23/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	353.7700	390.0100	0.3538	0.3900	0
23/07/2025	R213 On 07-May-26			Bond Future	8.8941	8.9511	94.0972	93.8881	0
23/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3904.6200	3748.1400	3.9046	3.7481	0
23/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	652.1400	704.7600	0.6521	0.7048	0
23/07/2025	R213 On 06-August-26			Bond Future	8.9893	9.0504	95.8324	95.6186	0
23/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3452.4000	3308.2900	3.4524	3.3083	0
23/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1036.1800	1105.7900	1.0362	1.1058	0
23/07/2025	R214 On 07-August-25			Bond Future	10.7905	10.8490	70.9010	70.5725	6,115
23/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10814.0000	10485.4700	10.8140	10.4855	0
23/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R214 On 06-November-25			Bond Future	10.8886	10.9491	68.9255	68.5905	31,589
23/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4431.8700	4164.2500	4.4319	4.1643	0
23/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	438.6700	506.1100	0.4387	0.5061	0
23/07/2025	R214 On 05-February-26			Bond Future	10.9937	11.0564	70.2088	69.8670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3114.9400	2914.9800	3.1149	2.9150	0
23/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1681.2900	1823.0900	1.6813	1.8231	0
23/07/2025	R214 On 07-May-26			Bond Future	11.1002	11.1652	68.2013	67.8526	0
23/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4093.5800	3876.5900	4.0936	3.8766	0
23/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1835.7600	1967.4000	1.8358	1.9674	0
23/07/2025	R214 On 06-August-26			Bond Future	11.2146	11.2820	69.4584	69.1028	0
23/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5627.3200	5386.0600	5.6273	5.3861	0
23/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1794.7700	1909.1100	1.7948	1.9091	0
23/07/2025	R248 On 07-August-25			Bond Future	11.0865	11.1503	84.6860	84.2488	37,949
23/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12651.9600	12214.7700	12.6520	12.2148	0
23/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/07/2025	R248 On 06-November-25			Bond Future	11.1906	11.2566	81.8260	81.3802	218,072
23/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4384.5800	4060.2000	4.3846	4.0602	0
23/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	800.7800	922.2300	0.8008	0.9222	0
23/07/2025	R248 On 05-February-26			Bond Future	11.3019	11.3704	83.3494	82.8948	0
23/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3402.9000	3154.4000	3.4029	3.1544	0
23/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2361.0400	2567.1400	2.3610	2.5671	0
23/07/2025	R248 On 07-May-26			Bond Future	11.4141	11.4853	80.4415	79.9778	260
23/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4519.8500	4247.3000	4.5199	4.2473	0
23/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2558.6600	2749.8000	2.5587	2.7498	0
23/07/2025	R248 On 06-August-26			Bond Future	11.5346	11.6086	81.9239	81.4509	0
23/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7238.0600	6912.0900	7.2381	6.9121	0
23/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2163.3700	2310.3900	2.1634	2.3104	0
23/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0