



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
24/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	2029 On 07-August-25			Bond Future	138.9230	138.8730	138.9230	138.8730	3,706
24/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1513.0000	1463.0400	1.5130	1.4630	0
24/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2029 On 06-November-25			Bond Future	140.1106	140.0595	140.1106	140.0595	1,939
24/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	320.6400	269.4900	0.3206	0.2695	0
24/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2029 On 05-February-26			Bond Future	142.7532	142.7007	142.7532	142.7007	0
24/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2643.1800	2590.7400	2.6432	2.5907	0
24/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2029 On 07-May-26			Bond Future	143.9513	143.8975	143.9513	143.8975	0
24/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2131.3100	2077.4500	2.1313	2.0775	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2029 On 06-August-26			Bond Future	146.6407	146.5855	146.6407	146.5855	0
24/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2540.7300	2485.4900	2.5407	2.4855	0
24/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2030 On 07-August-25			Bond Future	8.3525	8.3076	98.9638	99.1271	130,957
24/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1372.7300	1527.5100	1.3727	1.5275	300
24/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	46.9800	38.4300	0.0470	0.0384	0
24/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3095.2500	3258.4900	3.0953	3.2585	300
24/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.7800	0.6900	0.0008	0.0007	0
24/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5131.0800	5294.4100	5.1311	5.2944	0
24/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
24/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7379.4900	7542.8200	7.3795	7.5428	1,054
24/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9433.2000	9596.5300	9.4332	9.5965	0
24/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12608.0300	12771.3600	12.6080	12.7714	0
24/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
24/07/2025	2030 On 06-November-25			Bond Future	8.4034	8.3555	100.8100	100.9762	61,554
24/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1581.6900	1701.0500	1.5817	1.7011	300
24/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	492.3900	445.5700	0.4924	0.4456	0
24/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2943.2800	3091.5500	2.9433	3.0916	300
24/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	163.4600	145.5500	0.1635	0.1456	0
24/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3907.3300	4065.6200	3.9073	4.0656	0
24/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	64.4400	56.5500	0.0644	0.0566	0
24/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5613.6000	5778.4200	5.6136	5.7784	0
24/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	9.4300	8.0700	0.0094	0.0081	300
24/07/2025	2030 On 05-February-26			Bond Future	8.4638	8.4124	98.6791	98.8482	0
24/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3579.9900	3725.6600	3.5800	3.7257	0
24/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	279.7500	256.3400	0.2798	0.2563	0
24/07/2025	2030 On 07-May-26			Bond Future	8.5487	8.4933	100.4935	100.6654	0
24/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3140.4100	3273.4400	3.1404	3.2734	0
24/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	574.4600	535.5600	0.5745	0.5356	0
24/07/2025	2030 On 06-August-26			Bond Future	8.6522	8.5922	98.3373	98.5121	0
24/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2604.1100	2722.8900	2.6041	2.7229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	970.5600	914.5200	0.9706	0.9145	0
24/07/2025	2031 On 07-August-25			Bond Future	107.4603	107.6664	107.4603	107.6664	0
24/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	49.7700	134.6000	0.0498	0.1346	0
24/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	239.4800	118.2300	0.2395	0.1182	0
24/07/2025	2031 On 06-November-25			Bond Future	109.4917	109.7014	109.4917	109.7014	680
24/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	188.7800	284.0300	0.1888	0.2840	0
24/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	387.1000	272.6100	0.3871	0.2726	0
24/07/2025	2031 On 05-February-26			Bond Future	109.1708	109.3842	109.1708	109.3842	0
24/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.0400	0.1300	0.0000	0.0001	0
24/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2589.2000	2375.9100	2.5892	2.3759	0
24/07/2025	2031 On 07-May-26			Bond Future	111.2042	111.4212	111.2042	111.4212	0
24/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2635.8300	2418.7900	2.6358	2.4188	0
24/07/2025	2031 On 06-August-26			Bond Future	110.8545	111.0751	110.8545	111.0751	0
24/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2955.5500	2734.9200	2.9556	2.7349	0
24/07/2025	2032 On 07-August-25			Bond Future	9.0411	9.0016	99.1195	99.3090	91,754
24/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1791.5700	1969.5100	1.7916	1.9695	300
24/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	91.4700	79.8300	0.0915	0.0798	0
24/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4009.9200	4199.3200	4.0099	4.1993	300
24/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	3.9700	3.7900	0.0040	0.0038	0
24/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7072.8100	7262.3900	7.0728	7.2624	0
24/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	300
24/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12988.1000	13177.6800	12.9881	13.1777	0
24/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2032 On 06-November-25			Bond Future	9.1170	9.0755	96.8080	97.0009	45,297
24/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2095.8500	2230.3200	2.0959	2.2303	300
24/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	794.5700	736.1200	0.7946	0.7361	0
24/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3843.0700	4011.3000	3.8431	4.0113	300
24/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	296.0000	271.3100	0.2960	0.2713	0
24/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5908.1500	6092.4900	5.9082	6.0925	0
24/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	96.0300	87.4500	0.0960	0.0875	0
24/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7832.4200	8022.3300	7.8324	8.0223	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	32.9200	29.9100	0.0329	0.0299	300
24/07/2025	2032 On 05-February-26			Bond Future	9.2015	9.1578	98.6103	98.8067	0
24/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4707.2900	4870.9600	4.7073	4.8710	0
24/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	527.3900	494.7300	0.5274	0.4947	0
24/07/2025	2032 On 07-May-26			Bond Future	9.2974	9.2513	96.2637	96.4634	0
24/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4491.0900	4643.7500	4.4911	4.6438	0
24/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	930.9400	883.9000	0.9309	0.8839	0
24/07/2025	2032 On 06-August-26			Bond Future	9.4051	9.3564	98.0380	98.2410	0
24/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4190.5900	4335.4300	4.1906	4.3354	0
24/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1270.0400	1211.8000	1.2700	1.2118	0
24/07/2025	2033 On 07-August-25			Bond Future	130.0393	130.0357	130.0393	130.0357	388
24/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1389.2700	1385.6700	1.3893	1.3857	0
24/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2033 On 06-November-25			Bond Future	130.9591	130.9552	130.9591	130.9552	6,548
24/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2180.9200	2184.7900	2.1809	2.1848	0
24/07/2025	2033 On 05-February-26			Bond Future	133.4292	133.4249	133.4292	133.4249	0
24/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	549.1700	544.8700	0.5492	0.5449	0
24/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2033 On 07-May-26			Bond Future	134.3517	134.3469	134.3517	134.3469	0
24/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	808.3400	813.1400	0.8083	0.8131	0
24/07/2025	2033 On 06-August-26			Bond Future	136.8619	136.8566	136.8619	136.8566	0
24/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2611.8600	2606.5900	2.6119	2.6066	0
24/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2037 On 07-August-25			Bond Future	10.3747	10.3708	87.8663	87.8900	127,143
24/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	575.8100	610.2100	0.5758	0.6102	2,541
24/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	785.5500	796.2700	0.7856	0.7963	0
24/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1128.0600	1165.9100	1.1281	1.1659	300
24/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	375.6400	389.8100	0.3756	0.3898	0
24/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1339.2800	1376.8000	1.3393	1.3768	2,341
24/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	289.1800	303.0200	0.2892	0.3030	0
24/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1756.3500	1792.1000	1.7564	1.7921	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	173.9800	186.0500	0.1740	0.1861	0
24/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3680.9700	3707.5700	3.6810	3.7076	300
24/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	14.3700	17.2900	0.0144	0.0173	0
24/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4071.8600	4097.5000	4.0719	4.0975	0
24/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	8.1700	10.1300	0.0082	0.0101	2,541
24/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	6010.6100	6034.4600	6.0106	6.0345	0
24/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.3500	0.5200	0.0004	0.0005	2,541
24/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6174.4100	6198.2200	6.1744	6.1982	7,500
24/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.2600	0.3900	0.0003	0.0004	7,500
24/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8157.9200	8181.6100	8.1579	8.1816	0
24/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	2,541
24/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8210.5900	8234.2800	8.2106	8.2343	0
24/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	300
24/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9972.3400	9996.0200	9.9723	9.9960	0
24/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
24/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	14093.7500	14117.4300	14.0938	14.1174	0
24/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2037 On 06-November-25			Bond Future	10.4731	10.4691	89.5055	89.5294	83,689
24/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1898.2000	1919.3900	1.8982	1.9194	300
24/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1739.2300	1736.4800	1.7392	1.7365	0
24/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3809.2200	3834.5100	3.8092	3.8345	300
24/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	762.7700	764.1200	0.7628	0.7641	0
24/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6738.2100	6764.1000	6.7382	6.7641	0
24/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	239.4300	241.3800	0.2394	0.2414	0
24/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9329.7000	9354.8200	9.3297	9.3548	0
24/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	78.0200	79.2000	0.0780	0.0792	300
24/07/2025	2037 On 05-February-26			Bond Future	10.5798	10.5756	86.9136	86.9378	0
24/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2722.3800	2741.8600	2.7224	2.7419	1,930
24/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2316.2200	2311.4900	2.3162	2.3115	0
24/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3587.8000	3609.2500	3.5878	3.6093	1,970
24/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1756.0800	1753.3200	1.7561	1.7533	0
24/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4743.9000	4767.0500	4.7439	4.7671	0
24/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1244.0300	1242.9700	1.2440	1.2430	0
24/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5401.6500	5425.4400	5.4017	5.4254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1030.6000	1030.1800	1.0306	1.0302	1,930
24/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5569.6900	5593.6100	5.5697	5.5936	1,030
24/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	982.8200	982.5300	0.9828	0.9825	0
24/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7578.4800	7603.3800	7.5785	7.6034	0
24/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	565.2700	565.9600	0.5653	0.5660	1,930
24/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9402.2300	9427.3000	9.4022	9.4273	0
24/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	309.9200	310.7800	0.3099	0.3108	1,970
24/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11474.7200	11499.6100	11.4747	11.4996	0
24/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	139.2800	139.9600	0.1393	0.1400	1,030
24/07/2025	2037 On 07-May-26			Bond Future	10.6996	10.6953	88.5112	88.5356	0
24/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3858.7800	3878.5000	3.8588	3.8785	142
24/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2451.5400	2446.8200	2.4515	2.4468	0
24/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5189.6000	5211.3500	5.1896	5.2114	0
24/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1760.3200	1757.6300	1.7603	1.7576	0
24/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9543.7600	9568.2400	9.5438	9.5682	0
24/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	580.2400	580.2800	0.5802	0.5803	142
24/07/2025	2037 On 06-August-26			Bond Future	10.8311	10.8267	85.8829	85.9076	0
24/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6453.7500	6475.6100	6.4538	6.4756	0
24/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1757.7400	1754.9400	1.7577	1.7549	0
24/07/2025	2038 On 07-August-25			Bond Future	138.3159	138.5986	138.3159	138.5986	308
24/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	1244.1100	961.4100	1.2441	0.9614	0
24/07/2025	2038 On 06-November-25			Bond Future	140.9306	141.2183	140.9306	141.2183	2,548
24/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2949.4300	2661.7400	2.9494	2.6617	0
24/07/2025	2038 On 05-February-26			Bond Future	141.4226	141.7153	141.4226	141.7153	0
24/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1777.4400	1484.7500	1.7774	1.4848	0
24/07/2025	2038 On 07-May-26			Bond Future	144.0571	144.3549	144.0571	144.3549	0
24/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	472.9400	175.1000	0.4729	0.1751	0
24/07/2025	2038 On 06-August-26			Bond Future	144.5451	144.8479	144.5451	144.8479	0
24/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	0.0000	127.9200	0.0000	0.1279	0
24/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	174.9500	0.0000	0.1750	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
24/07/2025	2040 On 07-August-25			Bond Future	10.8257	10.8218	87.0911	87.1162	65,000
24/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	653.5500	691.0800	0.6536	0.6911	400
24/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	820.9700	833.3600	0.8210	0.8334	0
24/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1008.1800	1048.6300	1.0082	1.0486	680
24/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	526.0600	541.3700	0.5261	0.5414	0
24/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1442.9000	1483.2600	1.4429	1.4833	0
24/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	318.4000	333.6200	0.3184	0.3336	0
24/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1941.8600	1980.0500	1.9419	1.9801	0
24/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	182.0500	195.1000	0.1821	0.1951	0
24/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2486.6800	2521.7600	2.4867	2.5218	0
24/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	98.5400	108.4800	0.0985	0.1085	680
24/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3648.7800	3678.2700	3.6488	3.6783	400
24/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	24.5600	28.9100	0.0246	0.0289	0
24/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4243.5200	4271.2200	4.2435	4.2712	0
24/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	11.3700	13.9300	0.0114	0.0139	0
24/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5430.3400	5456.2100	5.4303	5.4562	0
24/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	2.1400	2.8700	0.0021	0.0029	0
24/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7174.1400	7199.3600	7.1741	7.1994	0
24/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.1300	0.2100	0.0001	0.0002	400
24/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9415.0500	9440.1900	9.4151	9.4402	0
24/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10499.8000	10524.9400	10.4998	10.5249	0
24/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14068.8100	14093.9500	14.0688	14.0940	0
24/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2040 On 06-November-25			Bond Future	10.9306	10.9266	88.7158	88.7412	14,868
24/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	6009.8900	6037.8700	6.0099	6.0379	0
24/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	467.6200	470.1800	0.4676	0.4702	0
24/07/2025	2040 On 05-February-26			Bond Future	11.0436	11.0395	85.8586	85.8843	0
24/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4415.4100	4439.2300	4.4154	4.4392	0
24/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1677.1700	1675.2900	1.6772	1.6753	0
24/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5830.5400	5855.9400	5.8305	5.8559	475
24/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1150.8200	1150.5200	1.1508	1.1505	0
24/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12410.6800	12437.1800	12.4107	12.4372	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	158.7500	159.5500	0.1588	0.1596	475
24/07/2025	2040 On 07-May-26			Bond Future	11.1683	11.1641	87.4368	87.4627	0
24/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1970.6200	1985.6200	1.9706	1.9856	1,460
24/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4929.3700	4918.4900	4.9294	4.9185	0
24/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3191.5000	3210.3900	3.1915	3.2104	820
24/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3489.7600	3482.7700	3.4898	3.4828	0
24/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5180.3100	5202.9300	5.1803	5.2029	0
24/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2169.6400	2166.3800	2.1696	2.1664	0
24/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5377.8100	5400.7000	5.3778	5.4007	0
24/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2075.7600	2072.7700	2.0758	2.0728	1,460
24/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6651.0400	6675.2700	6.6510	6.6753	0
24/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1576.3000	1574.6500	1.5763	1.5747	820
24/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7463.2200	7488.0700	7.4632	7.4881	0
24/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1330.1400	1329.1100	1.3301	1.3291	1,460
24/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8816.4900	8842.0700	8.8165	8.8421	0
24/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1001.0900	1000.7900	1.0011	1.0008	820
24/07/2025	2040 On 06-August-26			Bond Future	11.3043	11.2999	84.5379	84.5641	0
24/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	7058.5800	7081.9600	7.0586	7.0820	0
24/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1954.5300	1951.7300	1.9545	1.9517	0
24/07/2025	2044 On 07-August-25			Bond Future	11.0806	11.1069	82.1156	81.9408	19,306
24/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	33.4200	31.5600	0.0334	0.0316	9,000
24/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3122.4000	3295.3100	3.1224	3.2953	0
24/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1702.7300	1592.3800	1.7027	1.5924	9,000
24/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	262.6300	327.0500	0.2626	0.3271	0
24/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4883.0800	4712.3000	4.8831	4.7123	0
24/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	6.1500	10.1400	0.0062	0.0101	9,000
24/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6942.6200	6768.1600	6.9426	6.7682	0
24/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.3000	0.6100	0.0003	0.0006	5,600
24/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	13077.5800	12902.8100	13.0776	12.9028	0
24/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2044 On 06-November-25			Bond Future	11.1848	11.2121	83.6475	83.4692	118,502
24/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2281.2500	2195.0700	2.2813	2.1951	11,000
24/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1856.0200	1948.1100	1.8560	1.9481	0
24/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4403.5500	4278.2400	4.4036	4.2782	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	831.0100	883.9700	0.8310	0.8840	11,000
24/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	5024.9300	4891.5800	5.0249	4.8916	0
24/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	666.1700	711.0900	0.6662	0.7111	0
24/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5614.7200	5474.8100	5.6147	5.4748	0
24/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	541.5300	579.8900	0.5415	0.5799	5,800
24/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6622.0200	6472.9200	6.6220	6.4729	0
24/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	381.6900	410.8600	0.3817	0.4109	5,600
24/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6877.0400	6725.9600	6.8770	6.7260	0
24/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	349.4500	376.6400	0.3495	0.3766	5,800
24/07/2025	2044 On 05-February-26			Bond Future	11.2965	11.3248	80.8212	80.6395	0
24/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3809.9800	3707.5100	3.8100	3.7075	0
24/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2141.4200	2220.6900	2.1414	2.2207	0
24/07/2025	2044 On 07-May-26			Bond Future	11.4186	11.4480	82.3067	82.1214	0
24/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4781.2600	4671.6800	4.7813	4.6717	0
24/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2426.3300	2502.0600	2.4263	2.5021	0
24/07/2025	2044 On 06-August-26			Bond Future	11.5511	11.5817	79.4385	79.2495	0
24/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7190.5600	7061.4800	7.1906	7.0615	0
24/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2081.6800	2141.5700	2.0817	2.1416	0
24/07/2025	2046 On 07-August-25			Bond Future	119.2441	119.2405	119.2441	119.2405	4,963
24/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	554.0500	550.4500	0.5541	0.5505	0
24/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2046 On 06-November-25			Bond Future	119.2378	119.2340	119.2378	119.2340	19,630
24/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6172.2100	6176.0300	6.1722	6.1760	0
24/07/2025	2046 On 05-February-26			Bond Future	121.4866	121.4822	121.4866	121.4822	0
24/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	163.4200	167.7700	0.1634	0.1678	0
24/07/2025	2046 On 07-May-26			Bond Future	121.4529	121.4482	121.4529	121.4482	0
24/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3497.1100	3501.8400	3.4971	3.5018	0
24/07/2025	2046 On 06-August-26			Bond Future	123.7210	123.7159	123.7210	123.7159	0
24/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1340.9700	1335.9000	1.3410	1.3359	0
24/07/2025	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
24/07/2025	2050 On 07-August-25			Bond Future	117.7352	117.8282	117.7352	117.8282	4,295
24/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2154.7800	2061.7900	2.1548	2.0618	0
24/07/2025	2050 On 06-November-25			Bond Future	119.9607	120.0554	119.9607	120.0554	16,609
24/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4459.2900	4364.6300	4.4593	4.3646	0
24/07/2025	2050 On 05-February-26			Bond Future	119.8100	119.9060	119.8100	119.9060	0
24/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3009.9600	2913.9700	3.0100	2.9140	0
24/07/2025	2050 On 07-May-26			Bond Future	122.0418	122.1393	122.0418	122.1393	0
24/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2028.1800	1930.7500	2.0282	1.9308	0
24/07/2025	2050 On 06-August-26			Bond Future	121.8662	121.9648	121.8662	121.9648	0
24/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1403.7600	1305.1800	1.4038	1.3052	0
24/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	AL37 On 07-August-25			Index Future	1161.5100	1163.3560	1161.5100	1,163.3560	0
24/07/2025	AL37 On 06-November-25			Index Future	1183.1780	1185.0570	1183.1780	1,185.0570	0
24/07/2025	AL37 On 05-February-26			Index Future	1205.2130	1207.1240	1205.2130	1,207.1240	0
24/07/2025	AL37 On 07-May-26			Index Future	1227.3970	1229.3400	1227.3970	1,229.3400	0
24/07/2025	AL37 On 06-August-26			Index Future	1249.8220	1251.7970	1249.8220	1,251.7970	0
24/07/2025	AL7T On 07-August-25			Index Future	1405.8520	1406.8880	1405.8520	1,406.8880	0
24/07/2025	AL7T On 06-November-25			Index Future	1432.0790	1433.1320	1432.0790	1,433.1320	0
24/07/2025	AL7T On 05-February-26			Index Future	1458.7490	1459.8190	1458.7490	1,459.8190	0
24/07/2025	AL7T On 07-May-26			Index Future	1485.5990	1486.6850	1485.5990	1,486.6850	0
24/07/2025	AL7T On 06-August-26			Index Future	1512.7410	1513.8430	1512.7410	1,513.8430	0
24/07/2025	ALBI On 07-August-25			Index Future	1192.9080	1193.3280	1192.9080	1,193.3280	77
24/07/2025	ALBI On 06-November-25			Index Future	1215.1620	1215.5880	1215.1620	1,215.5880	15
24/07/2025	ALBI On 05-February-26			Index Future	1237.7920	1238.2230	1237.7920	1,238.2230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	ALBI On 07-May-26			Index Future	1260.5760	1261.0120	1260.5760	1,261.0120	0
24/07/2025	ALBI On 06-August-26			Index Future	1283.6070	1284.0470	1283.6070	1,284.0470	0
24/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	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
24/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	ES33 On 07-August-25			Bond Future	10.4529	10.4441	87.1788	87.2210	0
24/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13374.1500	13416.4300	13.3742	13.4164	0
24/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	ES33 On 06-November-25			Bond Future	10.5770	10.5678	85.0323	85.0751	0
24/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6382.0200	6424.8900	6.3820	6.4249	0
24/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	ES33 On 05-February-26			Bond Future	10.7143	10.7047	86.6357	86.6792	0
24/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3440.2400	3483.7600	3.4402	3.4838	0
24/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	ES33 On 07-May-26			Bond Future	10.8600	10.8501	84.4540	84.4980	0
24/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3573.4200	3617.4800	3.5734	3.6175	0
24/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	ES33 On 06-August-26			Bond Future	11.0192	11.0088	86.0296	86.0742	0
24/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4160.9600	4205.6000	4.1610	4.2056	0
24/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	ES42 On 07-August-25			Bond Future	11.3124	11.3237	81.5989	81.5287	0
24/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13326.7700	13256.5500	13.3268	13.2566	0
24/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	ES42 On 06-November-25			Bond Future	11.4289	11.4406	78.8764	78.8047	0
24/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5542.5200	5470.8500	5.5425	5.4709	0
24/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	ES42 On 05-February-26			Bond Future	11.5507	11.5629	80.3633	80.2901	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1763.6200	1690.3900	1.7636	1.6904	0
24/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	ES42 On 07-May-26			Bond Future	11.6826	11.6953	77.5947	77.5200	0
24/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2953.3300	2878.5700	2.9533	2.8786	0
24/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	ES42 On 06-August-26			Bond Future	11.8202	11.8335	79.0408	78.9644	0
24/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4566.4900	4490.0900	4.5665	4.4901	0
24/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	GOVI On 07-August-25			GOVI	1174.2010	1174.6830	1174.2010	1,174.6830	38
24/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1632010.0000	1636830.0000	163.2010	163.6830	0
24/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	GOVI On 06-November-25			GOVI	1196.1060	1196.5960	1196.1060	1,196.5960	582
24/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	841060.0000	845960.0000	84.1060	84.5960	0
24/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	GOVI On 05-February-26			GOVI	1218.3810	1218.8770	1218.3810	1,218.8770	0
24/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	683810.0000	688770.0000	68.3810	68.8770	0
24/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	GOVI On 07-May-26			GOVI	1240.8080	1241.3100	1240.8080	1,241.3100	42
24/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	638080.0000	643100.0000	63.8080	64.3100	0
24/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	GOVI On 06-August-26			GOVI	1263.4780	1263.9860	1263.4780	1,263.9860	0
24/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	744780.0000	749860.0000	74.4780	74.9860	0
24/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/07/2025	IGOV On 07-August-25			Index Future	380.2090	380.4120	380.2090	380.4120	234
24/07/2025	IGOV On 06-November-25			Index Future	387.3970	387.6020	387.3970	387.6020	520
24/07/2025	IGOV On 05-February-26			Index Future	394.7040	394.9120	394.7040	394.9120	0
24/07/2025	IGOV On 07-May-26			Index Future	402.0600	402.2710	402.0600	402.2710	0
24/07/2025	IGOV On 06-August-26			Index Future	409.4940	409.7080	409.4940	409.7080	0
24/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/07/2025	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
24/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
24/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/07/2025	R033 On 07-August-25			Bond Future	9.2217	9.1923	107.8382	108.0013	7,150
24/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5915.9200	6079.1100	5.9159	6.0791	0
24/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.3900	0.4400	0.0004	0.0004	0
24/07/2025	R033 On 06-November-25			Bond Future	9.3013	9.2705	104.8068	104.9728	1,484
24/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5519.2100	5674.1200	5.5192	5.6741	0
24/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	167.8200	156.8000	0.1678	0.1568	0
24/07/2025	R033 On 05-February-26			Bond Future	9.3889	9.3566	106.7580	106.9268	0
24/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5990.3800	6137.8800	5.9904	6.1379	0
24/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	442.1600	420.8400	0.4422	0.4208	0
24/07/2025	R033 On 07-May-26			Bond Future	9.4871	9.4532	103.6775	103.8491	0
24/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5286.2200	5421.9800	5.2862	5.4220	0
24/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	896.9900	861.1200	0.8970	0.8611	0
24/07/2025	R033 On 06-August-26			Bond Future	9.5959	9.5602	105.5879	105.7625	0
24/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4678.8700	4802.0700	4.6789	4.8021	0
24/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1545.2200	1493.8900	1.5452	1.4939	0
24/07/2025	R035 On 07-August-25			Bond Future	9.8284	9.8093	98.1484	98.2610	39,298
24/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	1180.9900	1281.1500	1.1810	1.2812	0
24/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	297.1900	284.7800	0.2972	0.2848	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1630.9400	1738.5100	1.6309	1.7385	300
24/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	170.1300	165.1300	0.1701	0.1651	0
24/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2228.6100	2340.5000	2.2286	2.3405	0
24/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	81.6600	80.9800	0.0817	0.0810	8,000
24/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3024.8300	3138.2200	3.0248	3.1382	0
24/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	29.7100	30.5300	0.0297	0.0305	8,000
24/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3296.2900	3409.7300	3.2963	3.4097	0
24/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	20.7700	21.6400	0.0208	0.0216	50
24/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4280.7800	4393.9100	4.2808	4.3939	300
24/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	5.3300	5.8900	0.0053	0.0059	0
24/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	6017.3100	6129.9700	6.0173	6.1300	0
24/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.3700	0.4600	0.0004	0.0005	8,500
24/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8130.5500	8243.1200	8.1306	8.2431	0
24/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	17,500
24/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8338.1300	8450.7000	8.3381	8.4507	0
24/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	300
24/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14776.6700	14889.2400	14.7767	14.8892	0
24/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R035 On 06-November-25			Bond Future	9.9217	9.9017	95.4764	95.5908	89,456
24/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1223.4400	1280.0900	1.2234	1.2801	250
24/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2098.6400	2040.8400	2.0986	2.0408	0
24/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1614.4100	1680.3500	1.6144	1.6804	2,000
24/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1681.3700	1632.8600	1.6814	1.6329	0
24/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2167.4800	2243.7500	2.1675	2.2438	300
24/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1265.2700	1227.0900	1.2653	1.2271	0
24/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2418.1600	2498.3000	2.4182	2.4983	0
24/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1120.7400	1086.4300	1.1207	1.0864	250
24/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2994.4100	3081.9600	2.9944	3.0820	0
24/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	857.6200	830.7200	0.8576	0.8307	50
24/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3446.6900	3538.8800	3.4467	3.5389	2,000
24/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	700.8000	678.5400	0.7008	0.6785	0
24/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3573.7700	3667.1200	3.5738	3.6671	2,000
24/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	662.6900	641.5900	0.6627	0.6416	0
24/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3832.2200	3927.7400	3.8322	3.9277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	591.9800	573.0500	0.5920	0.5731	250
24/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4185.2400	4283.3700	4.1852	4.2834	300
24/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	508.5800	492.2600	0.5086	0.4923	0
24/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4637.6700	4738.6400	4.6377	4.7386	0
24/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	419.4200	405.9400	0.4194	0.4059	8,500
24/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5857.1700	5963.6400	5.8572	5.9636	2,000
24/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	251.0200	243.0400	0.2510	0.2430	0
24/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5904.9800	6011.6100	5.9050	6.0116	250
24/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	246.0300	238.2100	0.2460	0.2382	0
24/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6144.8500	6252.2600	6.1449	6.2523	0
24/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	222.5200	215.4800	0.2225	0.2155	0
24/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7113.0200	7222.9100	7.1130	7.2229	0
24/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	147.6500	143.0900	0.1477	0.1431	0
24/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8235.9000	8347.6400	8.2359	8.3476	0
24/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	91.4900	88.7800	0.0915	0.0888	2,000
24/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8333.6800	8445.5400	8.3337	8.4455	0
24/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	87.7700	85.1800	0.0878	0.0852	250
24/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9407.1100	9520.0200	9.4071	9.5200	0
24/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	55.2800	53.7400	0.0553	0.0537	300
24/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10762.2800	10875.9500	10.7623	10.8760	0
24/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	30.6600	29.8800	0.0307	0.0299	250
24/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10954.4100	11068.1500	10.9544	11.0682	0
24/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	28.1700	27.4600	0.0282	0.0275	2,000
24/07/2025	R035 On 05-February-26			Bond Future	10.0240	10.0032	97.2541	97.3705	0
24/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2752.9100	2825.2700	2.7529	2.8253	250
24/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1940.4400	1896.3600	1.9404	1.8964	0
24/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3702.4300	3785.3700	3.7024	3.7854	2,000
24/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1412.1800	1378.6800	1.4122	1.3787	0
24/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4592.7600	4683.1800	4.5928	4.6832	0
24/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1068.2900	1042.2700	1.0683	1.0423	250
24/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5080.8700	5174.6400	5.0809	5.1746	0
24/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	921.2900	898.6200	0.9213	0.8986	0
24/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5709.2400	5806.6900	5.7092	5.8067	2,000
24/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	764.1600	745.1700	0.7642	0.7452	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5965.3600	6064.1200	5.9654	6.0641	0
24/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	708.6600	690.9800	0.7087	0.6910	0
24/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6703.5200	6805.6100	6.7035	6.8056	0
24/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	571.8500	557.5000	0.5719	0.5575	250
24/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12402.8800	12517.0100	12.4029	12.5170	0
24/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	89.6900	87.3800	0.0897	0.0874	2,000
24/07/2025	R035 On 07-May-26			Bond Future	10.1297	10.1080	94.5389	94.6572	0
24/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5302.2900	5391.3900	5.3023	5.3914	0
24/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1423.6500	1394.4500	1.4237	1.3945	0
24/07/2025	R035 On 06-August-26			Bond Future	10.2460	10.2234	96.2818	96.4021	0
24/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5851.2300	5940.4600	5.8512	5.9405	0
24/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1650.1900	1619.1700	1.6502	1.6192	0
24/07/2025	R038 On 07-August-25			Bond Future	10.4458	10.4419	106.9280	106.9556	6,386
24/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5409.7400	5438.1200	5.4097	5.4381	0
24/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	2.3400	3.1100	0.0023	0.0031	0
24/07/2025	R038 On 06-November-25			Bond Future	10.5514	10.5474	103.4385	103.4664	127
24/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3806.7300	3835.1200	3.8067	3.8351	1,770
24/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	895.5900	896.1000	0.8956	0.8961	0
24/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5160.9800	5190.5100	5.1610	5.1905	0
24/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	541.9300	543.5800	0.5419	0.5436	0
24/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11387.6400	11416.5000	11.3876	11.4165	0
24/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	56.1600	57.1400	0.0562	0.0571	1,770
24/07/2025	R038 On 05-February-26			Bond Future	10.6639	10.6598	105.3641	105.3923	0
24/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6211.6400	6239.2100	6.2116	6.2392	0
24/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1132.7900	1132.1800	1.1328	1.1322	0
24/07/2025	R038 On 07-May-26			Bond Future	10.7852	10.7809	101.8164	101.8448	0
24/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5875.6800	5900.8400	5.8757	5.9008	0
24/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1908.5000	1905.2300	1.9085	1.9052	0
24/07/2025	R038 On 06-August-26			Bond Future	10.9151	10.9107	103.6922	103.7209	0
24/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7377.9600	7403.2600	7.3780	7.4033	0
24/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2042.6900	2039.3000	2.0427	2.0393	0
24/07/2025	R053 On 07-August-25			Bond Future	10.9901	11.0012	109.7023	109.6017	22,712
24/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16868.2500	16767.6300	16.8683	16.7676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R053 On 06-November-25			Bond Future	11.0901	11.1016	105.8863	105.7836	23,170
24/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6452.2700	6378.9900	6.4523	6.3790	0
24/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	780.2400	809.7200	0.7802	0.8097	0
24/07/2025	R053 On 05-February-26			Bond Future	11.1950	11.2070	107.8574	107.7525	0
24/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5223.0500	5167.5600	5.2231	5.1676	0
24/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2699.3800	2748.8100	2.6994	2.7488	0
24/07/2025	R053 On 07-May-26			Bond Future	11.3063	11.3188	103.9785	103.8713	0
24/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6315.0600	6255.0700	6.3151	6.2551	0
24/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3111.7200	3158.9600	3.1117	3.1590	0
24/07/2025	R053 On 06-August-26			Bond Future	11.4239	11.4369	105.8938	105.7844	0
24/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9541.7800	9470.4700	9.5418	9.4705	0
24/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2759.2500	2797.3700	2.7593	2.7974	0
24/07/2025	R186 On 07-August-25			Bond Future	7.7450	7.7196	104.9590	104.9920	134,548
24/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1891.8000	1924.8200	1.8918	1.9248	1,983
24/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2471.8700	2504.8900	2.4719	2.5049	0
24/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3184.2200	3217.2400	3.1842	3.2172	0
24/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
24/07/2025	R186 On 06-November-25			Bond Future	7.7860	7.7547	106.9171	106.9505	35,102
24/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	446.9000	473.1300	0.4469	0.4731	0
24/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	80.7300	73.5100	0.0807	0.0735	0
24/07/2025	R186 On 05-February-26			Bond Future	7.8630	7.8223	103.6028	103.6366	0
24/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	569.4500	595.8200	0.5695	0.5958	0
24/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	99.0700	91.5900	0.0991	0.0916	0
24/07/2025	R186 On 07-May-26			Bond Future	8.0515	7.9939	105.5077	105.5419	0
24/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	488.8800	514.2200	0.4889	0.5142	0
24/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	111.1600	102.3200	0.1112	0.1023	0
24/07/2025	R186 On 06-August-26			Bond Future	8.4642	8.3672	102.1470	102.1815	0
24/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	196.0900	215.3200	0.1961	0.2153	0
24/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	158.4500	143.1500	0.1585	0.1432	0
24/07/2025	R202 On 07-August-25			Bond Future	268.3095	268.4900	268.3095	268.4900	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3290.4900	3110.0400	3.2905	3.1100	0
24/07/2025	R202 On 06-November-25			Bond Future	273.3813	273.5648	273.3813	273.5648	780
24/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2258.6800	2075.2000	2.2587	2.0752	0
24/07/2025	R202 On 05-February-26			Bond Future	273.1998	273.3858	273.1998	273.3858	0
24/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4620.2300	4434.1900	4.6202	4.4342	0
24/07/2025	R202 On 07-May-26			Bond Future	278.2894	278.4782	278.2894	278.4782	0
24/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	739.3800	928.2000	0.7394	0.9282	0
24/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R202 On 06-August-26			Bond Future	278.0585	278.2497	278.0585	278.2497	0
24/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	801.4600	610.2800	0.8015	0.6103	0
24/07/2025	R209 On 07-August-25			Bond Future	10.0984	10.0893	77.5318	77.5803	9,813
24/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12253.4800	12302.0400	12.2535	12.3020	0
24/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R209 On 06-November-25			Bond Future	10.1882	10.1788	75.8262	75.8755	7,947
24/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5629.9000	5678.0400	5.6299	5.6780	0
24/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	232.9600	231.7400	0.2330	0.2317	0
24/07/2025	R209 On 05-February-26			Bond Future	10.2842	10.2745	77.2379	77.2880	0
24/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4216.1400	4257.5700	4.2161	4.2576	0
24/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	990.0900	981.4300	0.9901	0.9814	0
24/07/2025	R209 On 07-May-26			Bond Future	10.3881	10.3780	75.5068	75.5575	0
24/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4722.5500	4762.5300	4.7226	4.7625	0
24/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1385.6400	1374.8400	1.3856	1.3748	0
24/07/2025	R209 On 06-August-26			Bond Future	10.4999	10.4895	76.8985	76.9501	0
24/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5690.1400	5731.0200	5.6901	5.7310	0
24/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1458.1000	1447.4500	1.4581	1.4475	0
24/07/2025	R210 On 07-August-25			Bond Future	250.6836	250.7757	250.6836	250.7757	123
24/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2243.6200	2335.7400	2.2436	2.3357	0
24/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R210 On 06-November-25			Bond Future	251.9959	252.0893	251.9959	252.0893	2,147

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	144.0700	50.7200	0.1441	0.0507	0
24/07/2025	R210 On 05-February-26			Bond Future	256.7486	256.8432	256.7486	256.8432	0
24/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3648.5800	3743.1700	3.6486	3.7432	0
24/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R210 On 07-May-26			Bond Future	258.0502	258.1457	258.0502	258.1457	0
24/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2650.2300	2745.7200	2.6502	2.7457	0
24/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R210 On 06-August-26			Bond Future	262.8706	262.9672	262.8706	262.9672	0
24/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	3030.5800	3127.1800	3.0306	3.1272	0
24/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R213 On 07-August-25			Bond Future	8.6941	8.6695	95.7947	95.8963	21,010
24/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11327.6200	11429.2600	11.3276	11.4293	0
24/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R213 On 06-November-25			Bond Future	8.7616	8.7356	94.0301	94.1334	82,855
24/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5034.9800	5134.5400	5.0350	5.1345	0
24/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	74.5500	70.7300	0.0746	0.0707	0
24/07/2025	R213 On 05-February-26			Bond Future	8.8394	8.8119	95.7810	95.8861	0
24/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4278.8300	4369.6400	4.2788	4.3696	0
24/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	368.0800	353.7700	0.3681	0.3538	0
24/07/2025	R213 On 07-May-26			Bond Future	8.9232	8.8941	93.9905	94.0972	0
24/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3820.5300	3904.6200	3.8205	3.9046	0
24/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	674.8200	652.1400	0.6748	0.6521	0
24/07/2025	R213 On 06-August-26			Bond Future	9.0203	8.9893	95.7239	95.8324	0
24/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3375.2300	3452.4000	3.3752	3.4524	0
24/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1067.4900	1036.1800	1.0675	1.0362	0
24/07/2025	R214 On 07-August-25			Bond Future	10.7794	10.7905	70.9636	70.9010	6,115
24/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10876.5700	10814.0000	10.8766	10.8140	0
24/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R214 On 06-November-25			Bond Future	10.8771	10.8886	68.9894	68.9255	36,246
24/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4479.3100	4431.8700	4.4793	4.4319	0
24/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	422.2200	438.6700	0.4222	0.4387	0
24/07/2025	R214 On 05-February-26			Bond Future	10.9818	10.9937	70.2740	70.2088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3149.3600	3114.9400	3.1494	3.1149	0
24/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1650.4700	1681.2900	1.6505	1.6813	0
24/07/2025	R214 On 07-May-26			Bond Future	11.0878	11.1002	68.2678	68.2013	0
24/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4131.9800	4093.5800	4.1320	4.0936	0
24/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1807.6000	1835.7600	1.8076	1.8358	0
24/07/2025	R214 On 06-August-26			Bond Future	11.2017	11.2146	69.5264	69.4584	0
24/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5670.8200	5627.3200	5.6708	5.6273	0
24/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1770.2600	1794.7700	1.7703	1.7948	0
24/07/2025	R248 On 07-August-25			Bond Future	11.0704	11.0865	84.7976	84.6860	36,747
24/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12763.6400	12651.9600	12.7636	12.6520	0
24/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/07/2025	R248 On 06-November-25			Bond Future	11.1738	11.1906	81.9399	81.8260	216,689
24/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4463.5300	4384.5800	4.4635	4.3846	0
24/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	765.8300	800.7800	0.7658	0.8008	0
24/07/2025	R248 On 05-February-26			Bond Future	11.2844	11.3019	83.4656	83.3494	0
24/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3462.9200	3402.9000	3.4629	3.4029	0
24/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2304.8700	2361.0400	2.3049	2.3610	0
24/07/2025	R248 On 07-May-26			Bond Future	11.3961	11.4141	80.5601	80.4415	260
24/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4586.7300	4519.8500	4.5867	4.5199	0
24/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2506.9800	2558.6600	2.5070	2.5587	0
24/07/2025	R248 On 06-August-26			Bond Future	11.5158	11.5346	82.0449	81.9239	0
24/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7318.9200	7238.0600	7.3189	7.2381	0
24/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2123.2600	2163.3700	2.1233	2.1634	0
24/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0