



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
31/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	2029 On 07-August-25			Bond Future	139.2994	139.2782	139.2994	139.2782	2,978
31/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1889.4400	1868.1500	1.8894	1.8682	0
31/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2029 On 06-November-25			Bond Future	140.4806	140.4587	140.4806	140.4587	3,158
31/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	690.6100	668.7000	0.6906	0.6687	0
31/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2029 On 05-February-26			Bond Future	143.1307	143.1081	143.1307	143.1081	0
31/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	3020.6900	2998.1000	3.0207	2.9981	0
31/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2029 On 07-May-26			Bond Future	144.3373	144.3140	144.3373	144.3140	0
31/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2517.2500	2494.0100	2.5173	2.4940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2029 On 06-August-26			Bond Future	147.0049	146.9808	147.0049	146.9808	0
31/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2904.9200	2880.7900	2.9049	2.8808	0
31/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2030 On 07-August-25			Bond Future	8.1982	8.3193	99.5270	99.0845	86,227
31/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1889.8700	1454.7900	1.8899	1.4548	300
31/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	0.8900	8.3400	0.0009	0.0083	0
31/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3657.7000	3215.1700	3.6577	3.2152	300
31/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5694.3100	5251.7800	5.6943	5.2518	0
31/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
31/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7942.7200	7500.1900	7.9427	7.5002	1,054
31/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9996.4300	9553.9000	9.9964	9.5539	0
31/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	13171.2600	12728.7300	13.1713	12.7287	0
31/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
31/07/2025	2030 On 06-November-25			Bond Future	8.2412	8.3708	101.3739	100.9230	111,326
31/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1941.8600	1609.8400	1.9419	1.6098	300
31/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	288.6500	407.4900	0.2887	0.4075	0
31/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	3422.2200	3013.3200	3.4222	3.0133	300
31/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	78.4900	120.4500	0.0785	0.1205	0
31/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	4432.6300	3998.6700	4.4326	3.9987	0
31/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	25.8300	42.7300	0.0258	0.0427	0
31/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	6170.6800	5722.1800	6.1707	5.7222	0
31/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	2.6000	4.9600	0.0026	0.0050	300
31/07/2025	2030 On 05-February-26			Bond Future	8.2895	8.4288	99.2538	98.7944	50,410
31/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	4045.0800	3643.5200	4.0451	3.6435	0
31/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	170.1600	227.9900	0.1702	0.2280	0
31/07/2025	2030 On 07-May-26			Bond Future	8.3602	8.5105	101.0800	100.6119	0
31/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3554.0500	3185.6700	3.5541	3.1857	0
31/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	401.5200	501.2700	0.4015	0.5013	0
31/07/2025	2030 On 06-August-26			Bond Future	8.4545	8.6179	98.9142	98.4372	0
31/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2942.0800	2612.1100	2.9421	2.6121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	731.6100	878.6400	0.7316	0.8786	0
31/07/2025	2031 On 07-August-25			Bond Future	107.8240	107.8254	107.8240	107.8254	0
31/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	199.4100	204.8100	0.1994	0.2048	0
31/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	25.3700	29.4200	0.0254	0.0294	0
31/07/2025	2031 On 06-November-25			Bond Future	109.8517	109.8530	109.8517	109.8530	680
31/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	351.9600	353.9800	0.3520	0.3540	0
31/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	190.2200	191.0300	0.1902	0.1910	0
31/07/2025	2031 On 05-February-26			Bond Future	109.5379	109.5390	109.5379	109.5390	0
31/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.1900	0.2000	0.0002	0.0002	0
31/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2222.2800	2221.1700	2.2223	2.2212	0
31/07/2025	2031 On 07-May-26			Bond Future	111.5795	111.5803	111.5795	111.5803	0
31/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0200	0.0200	0.0000	0.0000	0
31/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2260.5600	2259.6800	2.2606	2.2597	0
31/07/2025	2031 On 06-August-26			Bond Future	111.2135	111.2144	111.2135	111.2144	0
31/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2596.5100	2595.6200	2.5965	2.5956	0
31/07/2025	2032 On 07-August-25			Bond Future	8.8802	8.9964	99.8941	99.3338	55,141
31/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	2477.3900	1931.7100	2.4774	1.9317	300
31/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	2.6000	17.3000	0.0026	0.0173	0
31/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4780.6400	4220.3400	4.7806	4.2203	300
31/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	0
31/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7847.4700	7287.0900	7.8475	7.2871	0
31/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
31/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	13762.7900	13202.4100	13.7628	13.2024	0
31/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2032 On 06-November-25			Bond Future	8.9498	9.0721	97.5875	97.0166	85,276
31/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2600.3200	2198.4100	2.6003	2.1984	300
31/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	519.5300	688.5900	0.5195	0.6886	0
31/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	4497.9200	3997.2800	4.4979	3.9973	300
31/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	171.3400	241.6700	0.1713	0.2417	0
31/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	6640.6700	6093.8300	6.6407	6.0938	0
31/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	49.0400	73.1700	0.0490	0.0732	0
31/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	8592.3700	8029.1100	8.5924	8.0291	0

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31/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	13.3600	21.0700	0.0134	0.0211	300
31/07/2025	2032 On 05-February-26			Bond Future	9.0252	9.1541	99.4048	98.8231	0
31/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	5315.5700	4825.1700	5.3156	4.8252	0
31/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	341.2000	432.5300	0.3412	0.4325	0
31/07/2025	2032 On 07-May-26			Bond Future	9.1111	9.2472	97.0741	96.4814	0
31/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	5043.3100	4584.8100	5.0433	4.5848	0
31/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	672.7400	806.9600	0.6727	0.8070	0
31/07/2025	2032 On 06-August-26			Bond Future	9.2128	9.3568	98.8434	98.2396	0
31/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4745.7900	4312.2800	4.7458	4.3123	0
31/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1019.7700	1190.0700	1.0198	1.1901	0
31/07/2025	2033 On 07-August-25			Bond Future	130.2229	130.2232	130.2229	130.2232	388
31/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1572.8700	1573.2200	1.5729	1.5732	0
31/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2033 On 06-November-25			Bond Future	131.1335	131.1338	131.1335	131.1338	6,548
31/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2006.5300	2006.2400	2.0065	2.0062	0
31/07/2025	2033 On 05-February-26			Bond Future	133.6073	133.6073	133.6073	133.6073	0
31/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	727.3200	727.3400	0.7273	0.7273	0
31/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2033 On 07-May-26			Bond Future	134.5346	134.5343	134.5346	134.5343	0
31/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	625.3800	625.6700	0.6254	0.6257	0
31/07/2025	2033 On 06-August-26			Bond Future	137.0212	137.0205	137.0212	137.0205	0
31/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2771.1600	2770.5300	2.7712	2.7705	0
31/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2037 On 07-August-25			Bond Future	10.1518	10.3384	89.2266	88.0858	121,200
31/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	1252.9000	503.6800	1.2529	0.5037	2,541
31/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	102.3500	493.9300	0.1024	0.4939	0
31/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	2131.4800	1134.9900	2.1315	1.1350	300
31/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	18.7700	163.0800	0.0188	0.1631	0
31/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	2420.6100	1377.8700	2.4206	1.3779	2,341
31/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	10.2200	108.2800	0.0102	0.1083	0
31/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	2945.7900	1849.8500	2.9458	1.8499	200

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31/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	3.1300	47.9900	0.0031	0.0480	0
31/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	5026.9000	3886.8700	5.0269	3.8869	300
31/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	0.0100	0.7800	0.0000	0.0008	0
31/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	5423.9800	4283.4800	5.4240	4.2835	0
31/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	0.0000	0.3000	0.0000	0.0003	2,541
31/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	7370.5500	6229.7500	7.3706	6.2298	0
31/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
31/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	7534.4400	6393.6400	7.5344	6.3936	7,500
31/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
31/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	9518.2100	8377.4100	9.5182	8.3774	0
31/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
31/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	9570.8800	8430.0800	9.5709	8.4301	0
31/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
31/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	11332.6300	10191.8300	11.3326	10.1918	0
31/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
31/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	15454.0400	14313.2400	15.4540	14.3132	0
31/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2037 On 06-November-25			Bond Future	10.2433	10.4370	90.8823	89.7202	177,351
31/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	2650.3000	1968.5200	2.6503	1.9685	300
31/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1114.4800	1594.8000	1.1145	1.5948	0
31/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	4856.3600	3932.2400	4.8564	3.9322	300
31/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	433.0600	671.0400	0.4331	0.6710	0
31/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	7992.7600	6911.5700	7.9928	6.9116	0
31/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	117.1300	198.0400	0.1171	0.1980	0
31/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	10655.9100	9517.8200	10.6559	9.5178	0
31/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	27.3800	51.3900	0.0274	0.0514	300
31/07/2025	2037 On 05-February-26			Bond Future	10.3408	10.5422	88.3163	87.1324	0
31/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	3501.3700	2807.9600	3.5014	2.8080	1,930
31/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	1692.4500	2182.9100	1.6925	2.1829	0
31/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	4483.8800	3692.1200	4.4839	3.6921	1,970
31/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1249.4000	1641.5100	1.2494	1.6415	0
31/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	5760.2400	4869.1700	5.7602	4.8692	0
31/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	857.6100	1150.4100	0.8576	1.1504	0
31/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	6472.9900	5537.5600	6.4730	5.5376	0

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31/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	699.1800	947.6200	0.6992	0.9476	1,930
31/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	6653.8000	5708.1800	6.6538	5.7082	1,030
31/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	664.1700	902.4200	0.6642	0.9024	0
31/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	8766.9400	7724.4600	8.7669	7.7245	0
31/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	350.9700	492.3600	0.3510	0.4924	1,930
31/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	10663.7800	9558.4900	10.6638	9.5585	0
31/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	168.7100	247.2900	0.1687	0.2473	1,970
31/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	12806.0900	11659.0900	12.8061	11.6591	0
31/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	67.8900	104.7600	0.0679	0.1048	1,030
31/07/2025	2037 On 07-May-26			Bond Future	10.4508	10.6602	89.9410	88.7351	0
31/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	4636.8400	3878.8600	4.6368	3.8789	142
31/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	1799.7500	2247.7100	1.7998	2.2477	0
31/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	6107.1300	5238.8000	6.1071	5.2388	0
31/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1248.0000	1585.6100	1.2480	1.5856	0
31/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	10758.7700	9678.1000	10.7588	9.6781	0
31/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	365.4000	490.6700	0.3654	0.4907	142
31/07/2025	2037 On 06-August-26			Bond Future	10.5751	10.7934	87.3209	86.0927	0
31/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	7469.9200	6556.1300	7.4699	6.5561	0
31/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1335.9600	1650.3800	1.3360	1.6504	0
31/07/2025	2038 On 07-August-25			Bond Future	138.6128	138.9002	138.6128	138.9002	308
31/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	947.2200	659.7800	0.9472	0.6598	0
31/07/2025	2038 On 06-November-25			Bond Future	141.2193	141.5120	141.2193	141.5120	2,548
31/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2660.6600	2367.9900	2.6607	2.3680	0
31/07/2025	2038 On 05-February-26			Bond Future	141.7171	142.0151	141.7171	142.0151	0
31/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1482.9500	1184.9500	1.4830	1.1850	0
31/07/2025	2038 On 07-May-26			Bond Future	144.3589	144.6621	144.3589	144.6621	0
31/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	132.0800	0.0000	0.1321	0
31/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	171.1400	0.0000	0.1711	0.0000	0
31/07/2025	2038 On 06-August-26			Bond Future	144.8228	145.1314	144.8228	145.1314	0
31/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	102.7500	411.3800	0.1028	0.4114	0
31/07/2025	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
31/07/2025	2040 On 07-August-25			Bond Future	10.5422	10.7789	88.9669	87.3963	52,434
31/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	1763.4900	615.2700	1.7635	0.6153	400
31/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	55.0800	477.4200	0.0551	0.4774	0
31/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	2375.9000	1030.7500	2.3759	1.0308	680
31/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	17.9500	243.3600	0.0180	0.2434	0
31/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	3005.4000	1540.1000	3.0054	1.5401	0
31/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	5.0700	110.3300	0.0051	0.1103	0
31/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	3636.8900	2109.5700	3.6369	2.1096	0
31/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	1.2500	44.4900	0.0013	0.0445	0
31/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	4264.2400	2709.4300	4.2642	2.7094	0
31/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	0.2700	16.0200	0.0003	0.0160	680
31/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	5500.0600	3931.0500	5.5001	3.9311	400
31/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	0.0100	1.5600	0.0000	0.0016	0
31/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	6107.9800	4537.8500	6.1080	4.5379	0
31/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	0.0000	0.4300	0.0000	0.0004	0
31/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	7304.0300	5733.5000	7.3040	5.7335	0
31/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
31/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	9049.8400	7479.2800	9.0498	7.4793	0
31/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
31/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	11290.8800	9720.3200	11.2909	9.7203	0
31/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	12375.6300	10805.0700	12.3756	10.8051	0
31/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	15944.6400	14374.0800	15.9446	14.3741	0
31/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2040 On 06-November-25			Bond Future	10.6382	10.8835	90.6178	89.0180	33,612
31/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	7636.3900	6201.3000	7.6364	6.2013	0
31/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	192.1300	356.8100	0.1921	0.3568	0
31/07/2025	2040 On 05-February-26			Bond Future	10.7402	10.9947	87.7964	86.1666	36,534
31/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	5757.9800	4588.7200	5.7580	4.5887	0
31/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1082.0100	1542.4700	1.0820	1.5425	0
31/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	7332.2600	6033.5500	7.3323	6.0336	475
31/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	714.8100	1045.8200	0.7148	1.0458	0
31/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	14258.6100	12677.9100	14.2586	12.6779	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	68.9500	117.9700	0.0690	0.1180	475
31/07/2025	2040 On 07-May-26			Bond Future	10.8532	11.1174	89.4113	87.7514	0
31/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	2674.6100	1973.2100	2.6746	1.9732	1,460
31/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	3658.8000	4617.3500	3.6588	4.6174	0
31/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	4151.8000	3228.6000	4.1518	3.2286	820
31/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	2475.5000	3212.2500	2.4755	3.2123	0
31/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	6438.7200	5272.8600	6.4387	5.2729	0
31/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	1453.4900	1947.5800	1.4535	1.9476	0
31/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	6660.2500	5475.6300	6.6603	5.4756	0
31/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	1383.6400	1858.9700	1.3836	1.8590	1,460
31/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	8068.3700	6779.9500	8.0684	6.7800	0
31/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1019.0700	1390.6000	1.0191	1.3906	820
31/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	8952.1800	7610.2100	8.9522	7.6102	0
31/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	844.5400	1162.5200	0.8445	1.1625	1,460
31/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	10406.7800	8991.2100	10.4068	8.9912	0
31/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	616.8200	861.2000	0.6168	0.8612	820
31/07/2025	2040 On 06-August-26			Bond Future	10.9795	11.2543	86.5308	84.8402	0
31/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	8499.9700	7229.5100	8.5000	7.2295	0
31/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1403.0400	1823.1500	1.4030	1.8232	0
31/07/2025	2044 On 07-August-25			Bond Future	10.7771	11.0289	84.1761	82.4612	17,905
31/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	150.5700	10.3000	0.1506	0.0103	9,000
31/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	1178.9800	2753.6900	1.1790	2.7537	0
31/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	3502.9800	1861.8100	3.5030	1.8618	9,000
31/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	2.3100	76.1200	0.0023	0.0761	0
31/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	6937.5000	5222.6600	6.9375	5.2227	0
31/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	0.0000	0.1400	0.0000	0.0001	9,000
31/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	9002.8900	7287.9100	9.0029	7.2879	0
31/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
31/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	15138.1500	13423.1700	15.1382	13.4232	0
31/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2044 On 06-November-25			Bond Future	10.8721	11.1325	85.7382	83.9912	123,363
31/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	3531.6300	2427.6300	3.5316	2.4276	11,000
31/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1015.7400	1658.6900	1.0157	1.6587	0
31/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	6057.9300	4626.7900	6.0579	4.6268	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	394.7300	710.5400	0.3947	0.7105	11,000
31/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	6754.7700	5265.0000	6.7548	5.2650	0
31/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	305.3500	562.5300	0.3054	0.5625	0
31/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	7404.2400	5868.8900	7.4042	5.8689	0
31/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	240.3900	451.9900	0.2404	0.4520	5,800
31/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	8491.8000	6896.2200	8.4918	6.8962	0
31/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	160.8100	312.1800	0.1608	0.3122	5,600
31/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	8763.6300	7155.6700	8.7636	7.1557	0
31/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	145.3800	284.3700	0.1454	0.2844	5,800
31/07/2025	2044 On 05-February-26			Bond Future	10.9724	11.2423	82.9511	81.1715	0
31/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	5181.9000	3992.6900	5.1819	3.9927	0
31/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	1383.4900	1973.8600	1.3835	1.9739	0
31/07/2025	2044 On 07-May-26			Bond Future	11.0826	11.3623	84.4769	82.6643	0
31/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	6203.3800	4976.0600	6.2034	4.9761	0
31/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	1678.2800	2263.5000	1.6783	2.2635	0
31/07/2025	2044 On 06-August-26			Bond Future	11.2049	11.4953	81.6315	79.7856	0
31/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	8777.7500	7393.0900	8.7778	7.3931	0
31/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	1475.7800	1937.0300	1.4758	1.9370	0
31/07/2025	2046 On 07-August-25			Bond Future	119.3388	119.5975	119.3388	119.5975	4,963
31/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	648.7800	907.4800	0.6488	0.9075	0
31/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2046 On 06-November-25			Bond Future	119.3227	119.5862	119.3227	119.5862	19,630
31/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6087.2800	5823.8300	6.0873	5.8238	0
31/07/2025	2046 On 05-February-26			Bond Future	121.5737	121.8418	121.5737	121.8418	0
31/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	191.8300	0.0000	0.1918	0
31/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	76.3500	0.0000	0.0764	0.0000	0
31/07/2025	2046 On 07-May-26			Bond Future	121.5426	121.8156	121.5426	121.8156	0
31/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3407.3800	3134.4400	3.4074	3.1344	0
31/07/2025	2046 On 06-August-26			Bond Future	123.7880	124.0657	123.7880	124.0657	0
31/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1407.9800	1685.7200	1.4080	1.6857	0
31/07/2025	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
31/07/2025	2050 On 07-August-25			Bond Future	117.4547	118.1296	117.4547	118.1296	3,377
31/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2435.2600	1760.4100	2.4353	1.7604	0
31/07/2025	2050 On 06-November-25			Bond Future	119.6634	120.3509	119.6634	120.3509	17,527
31/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4756.5700	4069.1400	4.7566	4.0691	0
31/07/2025	2050 On 05-February-26			Bond Future	119.5075	120.2077	119.5075	120.2077	0
31/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3312.5300	2612.2700	3.3125	2.6123	0
31/07/2025	2050 On 07-May-26			Bond Future	121.7352	122.4480	121.7352	122.4480	0
31/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2334.7600	1621.9600	2.3348	1.6220	0
31/07/2025	2050 On 06-August-26			Bond Future	121.5286	122.2546	121.5286	122.2546	0
31/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1741.4000	1015.3800	1.7414	1.0154	0
31/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	AL37 On 07-August-25			Index Future	1169.7470	1163.7830	1169.7470	1,163.7830	0
31/07/2025	AL37 On 06-November-25			Index Future	1191.4540	1185.3780	1191.4540	1,185.3780	0
31/07/2025	AL37 On 05-February-26			Index Future	1213.6450	1207.4540	1213.6450	1,207.4540	0
31/07/2025	AL37 On 07-May-26			Index Future	1235.9980	1229.6900	1235.9980	1,229.6900	0
31/07/2025	AL37 On 06-August-26			Index Future	1258.3330	1251.9070	1258.3330	1,251.9070	0
31/07/2025	AL7T On 07-August-25			Index Future	1425.4140	1408.5450	1425.4140	1,408.5450	0
31/07/2025	AL7T On 06-November-25			Index Future	1451.8650	1434.6810	1451.8650	1,434.6810	0
31/07/2025	AL7T On 05-February-26			Index Future	1478.9070	1461.4010	1478.9070	1,461.4010	0
31/07/2025	AL7T On 07-May-26			Index Future	1506.1440	1488.3130	1506.1440	1,488.3130	0
31/07/2025	AL7T On 06-August-26			Index Future	1533.3610	1515.2030	1533.3610	1,515.2030	0
31/07/2025	ALBI On 07-August-25			Index Future	1209.3950	1195.8000	1209.3950	1,195.8000	31
31/07/2025	ALBI On 06-November-25			Index Future	1231.8370	1217.9880	1231.8370	1,217.9880	46
31/07/2025	ALBI On 05-February-26			Index Future	1254.7810	1240.6720	1254.7810	1,240.6720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	ALBI On 07-May-26			Index Future	1277.8910	1263.5190	1277.8910	1,263.5190	0
31/07/2025	ALBI On 06-August-26			Index Future	1300.9830	1286.3480	1300.9830	1,286.3480	0
31/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	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
31/07/2025	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
31/07/2025	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
31/07/2025	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
31/07/2025	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
31/07/2025	CR33 On 31-March-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
31/07/2025	CR38 On 31-March-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
31/07/2025	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
31/07/2025	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
31/07/2025	ES33 On 07-August-25			Bond Future	10.2435		10.4304	88.1937	87.2871	0
31/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	14389.1100		13482.5300	14.3891	13.4825	0
31/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
31/07/2025	ES33 On 06-November-25			Bond Future	10.3597		10.5552	86.0580	85.1343	0
31/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7407.7800		6484.0300	7.4078	6.4840	0
31/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
31/07/2025	ES33 On 05-February-26			Bond Future	10.4866		10.6914	87.6813	86.7400	0
31/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4485.7800		3544.5000	4.4858	3.5445	0
31/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
31/07/2025	ES33 On 07-May-26			Bond Future	10.6211		10.8359	85.5202	84.5611	0
31/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4639.6800		3680.5900	4.6397	3.6806	0
31/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
31/07/2025	ES33 On 06-August-26			Bond Future	10.7723		10.9978	87.0984	86.1213	0
31/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5229.7800		4252.6400	5.2298	4.2526	0
31/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
31/07/2025	ES42 On 07-August-25			Bond Future	11.0331		11.2700	83.3640	81.8630	0
31/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	15091.7900		13590.8200	15.0918	13.5908	0
31/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
31/07/2025	ES42 On 06-November-25			Bond Future	11.1406		11.3862	80.6667	79.1374	0
31/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7332.7900		5803.5100	7.3328	5.8035	0
31/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
31/07/2025	ES42 On 05-February-26			Bond Future	11.2518		11.5064	82.1879	80.6296	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3588.2000	2029.9000	3.5882	2.0299	0
31/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	ES42 On 07-May-26			Bond Future	11.3721	11.6364	79.4545	77.8669	0
31/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4813.1000	3225.5200	4.8131	3.2255	0
31/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	ES42 On 06-August-26			Bond Future	11.5007	11.7751	80.9189	79.3018	0
31/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6444.6100	4827.4500	6.4446	4.8275	0
31/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	GOVI On 07-August-25			GOVI	1189.8220	1176.9430	1189.8220	1,176.9430	14
31/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1788220.0000	1659430.0000	178.8220	165.9430	0
31/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	GOVI On 06-November-25			GOVI	1211.9020	1198.7820	1211.9020	1,198.7820	609
31/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	999020.0000	867820.0000	99.9020	86.7820	0
31/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	GOVI On 05-February-26			GOVI	1234.4740	1221.1080	1234.4740	1,221.1080	0
31/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	844740.0000	711080.0000	84.4740	71.1080	0
31/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	GOVI On 07-May-26			GOVI	1257.2100	1243.5950	1257.2100	1,243.5950	42
31/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	802100.0000	665950.0000	80.2100	66.5950	0
31/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	GOVI On 06-August-26			GOVI	1279.9280	1266.0640	1279.9280	1,266.0640	0
31/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	909280.0000	770640.0000	90.9280	77.0640	0
31/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/07/2025	IGOV On 07-August-25			Index Future	380.6940	381.1650	380.6940	381.1650	229
31/07/2025	IGOV On 06-November-25			Index Future	387.8530	388.3320	387.8530	388.3320	525
31/07/2025	IGOV On 05-February-26			Index Future	395.1700	395.6570	395.1700	395.6570	0
31/07/2025	IGOV On 07-May-26			Index Future	402.5390	403.0350	402.5390	403.0350	0
31/07/2025	IGOV On 06-August-26			Index Future	409.9030	410.4060	409.9030	410.4060	0
31/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/07/2025	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
31/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
31/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
31/07/2025	R033 On 07-August-25			Bond Future	9.0505	9.1617	108.7931	108.1715	7,150
31/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	6870.4800	6248.8800	6.8705	6.2489	0
31/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R033 On 06-November-25			Bond Future	9.1237	9.2403	105.7691	105.1358	6,265
31/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	6385.8500	5788.7500	6.3859	5.7888	0
31/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	72.2100	108.3500	0.0722	0.1084	0
31/07/2025	R033 On 05-February-26			Bond Future	9.2022	9.3247	107.7387	107.0935	0
31/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	6819.9600	6254.2200	6.8200	6.2542	0
31/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	291.0400	370.5200	0.2910	0.3705	0
31/07/2025	R033 On 07-May-26			Bond Future	9.2905	9.4195	104.6776	104.0202	0
31/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	6046.2800	5522.4200	6.0463	5.5224	0
31/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	656.8700	790.4300	0.6569	0.7904	0
31/07/2025	R033 On 06-August-26			Bond Future	9.3931	9.5291	106.5852	105.9154	0
31/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	5340.5500	4863.5900	5.3406	4.8636	0
31/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1209.6600	1402.4900	1.2097	1.4025	0
31/07/2025	R035 On 07-August-25			Bond Future	9.6112	9.8028	99.4344	98.2989	20,491
31/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	2181.0300	1161.0800	2.1810	1.1611	0
31/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	11.2900	126.8000	0.0113	0.1268	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	2749.8500	1663.7400	2.7499	1.6637	300
31/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	3.1000	52.4500	0.0031	0.0525	0
31/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	3433.4600	2313.2500	3.4335	2.3133	0
31/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	0.5700	15.8200	0.0006	0.0158	8,000
31/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	4281.1200	3148.5000	4.2811	3.1485	0
31/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	0.0600	2.9000	0.0001	0.0029	8,000
31/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	4561.4800	3427.5800	4.5615	3.4276	0
31/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	0.0200	1.5800	0.0000	0.0016	50
31/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	5561.3900	4426.0800	5.5614	4.4261	300
31/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	0.0000	0.1500	0.0000	0.0002	0
31/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	7302.8800	6167.4200	7.3029	6.1674	0
31/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
31/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	9416.4800	8281.0200	9.4165	8.2810	0
31/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,500
31/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	9624.0600	8488.6000	9.6241	8.4886	0
31/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
31/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	16062.6100	14927.1500	16.0626	14.9272	0
31/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R035 On 06-November-25			Bond Future	9.6970	9.8966	96.7768	95.6202	109,580
31/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1801.1700	1239.1700	1.8012	1.2392	250
31/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	1375.9000	1970.5600	1.3759	1.9706	0
31/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	2296.8000	1642.4100	2.2968	1.6424	2,000
31/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1063.2900	1565.5600	1.0633	1.5656	0
31/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2968.3600	2211.0200	2.9684	2.2110	300
31/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	765.6800	1165.0000	0.7657	1.1650	0
31/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	3263.9700	2468.1000	3.2640	2.4681	0
31/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	666.0800	1026.8700	0.6661	1.0269	250
31/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3927.5700	3057.5200	3.9276	3.0575	0
31/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	490.3100	776.9200	0.4903	0.7769	50
31/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	4435.6700	3518.6800	4.4357	3.5187	2,000
31/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	389.3100	628.9800	0.3893	0.6290	0
31/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	4576.8300	3648.1100	4.5768	3.6481	2,000
31/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	365.2800	593.2200	0.3653	0.5932	0
31/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	4862.0000	3911.1900	4.8620	3.9112	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	321.2900	527.1400	0.3213	0.5271	250
31/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	5247.3900	4269.8400	5.2474	4.2698	300
31/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	270.2600	449.3700	0.2703	0.4494	0
31/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	5735.8700	4728.9900	5.7359	4.7290	0
31/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	217.1500	366.9300	0.2172	0.3669	8,500
31/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	7027.7300	5962.9800	7.0277	5.9630	2,000
31/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	121.1100	213.0200	0.1211	0.2130	0
31/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	7077.8300	6011.3300	7.0778	6.0113	250
31/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	118.4100	208.5700	0.1184	0.2086	0
31/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	7328.4300	6253.5600	7.3284	6.2536	0
31/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	105.6300	187.4200	0.1056	0.1874	0
31/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	8332.4900	7230.7600	8.3325	7.2308	0
31/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	66.6500	121.5800	0.0667	0.1216	0
31/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	9483.9300	8361.5700	9.4839	8.3616	0
31/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	39.0500	73.3500	0.0391	0.0734	2,000
31/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	9583.6400	8459.8900	9.5836	8.4599	0
31/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	37.2600	70.1700	0.0373	0.0702	250
31/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	10674.5800	9538.6800	10.6746	9.5387	0
31/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	22.2800	43.0400	0.0223	0.0430	300
31/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	12041.6500	10894.9400	12.0417	10.8949	0
31/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	9.5600	19.5100	0.0096	0.0195	250
31/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	12235.0500	11087.2400	12.2351	11.0872	0
31/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	8.3400	17.1900	0.0083	0.0172	2,000
31/07/2025	R035 On 05-February-26			Bond Future	9.7894	9.9978	98.5792	97.4009	0
31/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	3457.8600	2732.8100	3.4579	2.7328	250
31/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1320.3000	1773.5600	1.3203	1.7736	0
31/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	4535.7700	3702.8900	4.5358	3.7029	2,000
31/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	920.4300	1265.8600	0.9204	1.2659	0
31/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	5521.3000	4612.2800	5.5213	4.6123	0
31/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	671.7400	941.0300	0.6717	0.9410	250
31/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	6053.4400	5110.3600	6.0534	5.1104	0
31/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	568.7700	804.0000	0.5688	0.8040	0
31/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	6731.3900	5750.8700	6.7314	5.7509	2,000
31/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	461.2200	659.0100	0.4612	0.6590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	7005.7100	6011.7000	7.0057	6.0117	0
31/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	423.9200	608.2200	0.4239	0.6082	0
31/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	7790.2200	6762.2900	7.7902	6.7623	0
31/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	333.4600	483.8400	0.3335	0.4838	250
31/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	13680.1200	12526.7000	13.6801	12.5267	0
31/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	41.8400	66.7300	0.0418	0.0667	2,000
31/07/2025	R035 On 07-May-26			Bond Future	9.8847	10.1021	95.8897	94.6895	0
31/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	6215.1900	5316.4500	6.2152	5.3165	0
31/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	985.7300	1287.2800	0.9857	1.2873	0
31/07/2025	R035 On 06-August-26			Bond Future	9.9935	10.2209	97.6381	96.4155	0
31/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	6807.4200	5907.7600	6.8074	5.9078	0
31/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1250.0700	1572.9800	1.2501	1.5730	0
31/07/2025	R038 On 07-August-25			Bond Future	10.2274	10.4141	108.4909	107.1527	1,358
31/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	6970.2300	5632.0600	6.9702	5.6321	0
31/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
31/07/2025	R038 On 06-November-25			Bond Future	10.3259	10.5200	105.0201	103.6568	6,161
31/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	4989.3500	3926.9900	4.9894	3.9270	1,770
31/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	496.6400	797.5300	0.4966	0.7975	0
31/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	6480.7100	5307.7900	6.4807	5.3078	0
31/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	280.0900	470.4200	0.2801	0.4704	0
31/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	12935.1000	11592.7100	12.9351	11.5927	0
31/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	22.0500	42.9100	0.0221	0.0429	1,770
31/07/2025	R038 On 05-February-26			Bond Future	10.4293	10.6312	106.9756	105.5869	0
31/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	7451.5700	6348.0600	7.4516	6.3481	0
31/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	761.2500	1046.4800	0.7613	1.0465	0
31/07/2025	R038 On 07-May-26			Bond Future	10.5408	10.7509	103.4591	102.0445	0
31/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	6943.8700	5916.3800	6.9439	5.9164	0
31/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1334.0300	1721.1500	1.3340	1.7212	0
31/07/2025	R038 On 06-August-26			Bond Future	10.6637	10.8827	105.3439	103.9031	0
31/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	8541.3300	7474.2800	8.5413	7.4743	0
31/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	1554.3900	1928.1200	1.5544	1.9281	0
31/07/2025	R053 On 07-August-25			Bond Future	10.6919	10.9386	112.4630	110.1698	20,140
31/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	19628.9100	17335.7000	19.6289	17.3357	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R053 On 06-November-25			Bond Future	10.7825	11.0380	108.6876	106.3517	25,727
31/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	8813.0700	6796.4400	8.8131	6.7964	0
31/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	339.7900	659.0200	0.3398	0.6590	0
31/07/2025	R053 On 05-February-26			Bond Future	10.8764	11.1410	110.7115	108.3319	0
31/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	7011.4200	5381.0800	7.0114	5.3811	0
31/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	1633.6900	2382.9500	1.6337	2.3830	0
31/07/2025	R053 On 07-May-26			Bond Future	10.9759	11.2501	106.8865	104.4628	0
31/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	8252.4300	6597.0600	8.2524	6.5971	0
31/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	2141.0500	2909.4000	2.1411	2.9094	0
31/07/2025	R053 On 06-August-26			Bond Future	11.0836	11.3681	108.8336	106.3653	0
31/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	11686.1000	9834.7700	11.6861	9.8348	0
31/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	1963.7600	2580.7600	1.9638	2.5808	0
31/07/2025	R186 On 07-August-25			Bond Future	7.6825	7.7388	105.0403	104.9671	94,425
31/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1973.1100	1899.9100	1.9731	1.8999	1,983
31/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2553.1800	2479.9800	2.5532	2.4800	0
31/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3265.5300	3192.3300	3.2655	3.1923	0
31/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
31/07/2025	R186 On 06-November-25			Bond Future	7.7182	7.7881	106.9895	106.9148	84,463
31/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	490.7200	432.4800	0.4907	0.4325	0
31/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	52.0800	68.5500	0.0521	0.0686	0
31/07/2025	R186 On 05-February-26			Bond Future	7.7738	7.8654	103.6770	103.6008	0
31/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	616.9600	557.7100	0.6170	0.5577	0
31/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	72.3000	89.3100	0.0723	0.0893	0
31/07/2025	R186 On 07-May-26			Bond Future	7.9218	8.0530	105.5847	105.5068	0
31/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	548.4300	491.2300	0.5484	0.4912	0
31/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	93.6900	114.4200	0.0937	0.1144	0
31/07/2025	R186 On 06-August-26			Bond Future	8.3032	8.5271	102.2043	102.1246	0
31/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	230.6200	187.0600	0.2306	0.1871	0
31/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	135.6600	171.7800	0.1357	0.1718	0
31/07/2025	R202 On 07-August-25			Bond Future	269.0828	268.3294	269.0828	268.3294	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2517.2400	3270.6200	2.5172	3.2706	0
31/07/2025	R202 On 06-November-25			Bond Future	274.1431	273.3751	274.1431	273.3751	780
31/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1496.9300	2264.8900	1.4969	2.2649	0
31/07/2025	R202 On 05-February-26			Bond Future	273.9769	273.1941	273.9769	273.1941	0
31/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	3843.1400	4625.8800	3.8431	4.6259	0
31/07/2025	R202 On 07-May-26			Bond Future	279.0843	278.2862	279.0843	278.2862	0
31/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1534.3100	736.1900	1.5343	0.7362	0
31/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R202 On 06-August-26			Bond Future	278.8110	277.9979	278.8110	277.9979	0
31/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	49.0400	862.0700	0.0490	0.8621	0
31/07/2025	R209 On 07-August-25			Bond Future	9.8913	10.0778	78.6471	77.6418	1,335
31/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	13368.8000	12363.5100	13.3688	12.3635	0
31/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R209 On 06-November-25			Bond Future	9.9748	10.1683	76.9547	75.9307	16,409
31/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	6629.0600	5680.0800	6.6291	5.6801	0
31/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	103.5800	178.6500	0.1036	0.1787	0
31/07/2025	R209 On 05-February-26			Bond Future	10.0627	10.2635	78.3878	77.3446	0
31/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	5062.5800	4267.0900	5.0626	4.2671	0
31/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	686.6400	934.3800	0.6866	0.9344	0
31/07/2025	R209 On 07-May-26			Bond Future	10.1579	10.3664	76.6788	75.6161	0
31/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	5489.5400	4706.5300	5.4895	4.7065	0
31/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	980.5700	1260.2400	0.9806	1.2602	0
31/07/2025	R209 On 06-August-26			Bond Future	10.2637	10.4806	78.0766	76.9943	0
31/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	6529.3800	5719.6100	6.5294	5.7196	0
31/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1119.2800	1391.8400	1.1193	1.3918	0
31/07/2025	R210 On 07-August-25			Bond Future	251.0751	251.0176	251.0751	251.0176	123
31/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2635.0700	2577.5600	2.6351	2.5776	0
31/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R210 On 06-November-25			Bond Future	252.3703	252.3114	252.3703	252.3114	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
31/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	230.3000	171.3700	0.2303	0.1714	0
31/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R210 On 05-February-26			Bond Future	257.1310	257.0706	257.1310	257.0706	0
31/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	4031.0300	3970.5500	4.0310	3.9706	0
31/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R210 On 07-May-26			Bond Future	258.4422	258.3802	258.4422	258.3802	0
31/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	3042.2400	2980.2400	3.0422	2.9802	0
31/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R210 On 06-August-26			Bond Future	263.2180	263.1540	263.2180	263.1540	0
31/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	3377.9700	3314.0000	3.3780	3.3140	0
31/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R213 On 07-August-25			Bond Future	8.5090	8.6302	96.5636	96.0593	7,958
31/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	12096.5600	11592.2500	12.0966	11.5923	0
31/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R213 On 06-November-25			Bond Future	8.5681	8.6963	94.8041	94.2903	96,758
31/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5768.5100	5273.5300	5.7685	5.2735	0
31/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	34.0000	52.8100	0.0340	0.0528	0
31/07/2025	R213 On 05-February-26			Bond Future	8.6341	8.7701	96.5698	96.0463	0
31/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4916.5400	4459.9000	4.9165	4.4599	0
31/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	216.9700	283.8300	0.2170	0.2838	0
31/07/2025	R213 On 07-May-26			Bond Future	8.7047	8.8493	94.7951	94.2617	0
31/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	4437.6400	4014.6800	4.4376	4.0147	0
31/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	487.2800	597.7300	0.4873	0.5977	0
31/07/2025	R213 On 06-August-26			Bond Future	8.7928	8.9470	96.5241	95.9807	0
31/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3925.2200	3534.4300	3.9252	3.5344	0
31/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	817.2400	969.9200	0.8172	0.9699	0
31/07/2025	R214 On 07-August-25			Bond Future	10.5016	10.7383	72.5588	71.1964	5,070
31/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	12471.7500	11109.3300	12.4718	11.1093	0
31/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R214 On 06-November-25			Bond Future	10.5913	10.8358	70.6075	69.2197	38,083
31/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	5865.6900	4646.6100	5.8657	4.6466	0
31/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	190.5300	359.2000	0.1905	0.3592	0
31/07/2025	R214 On 05-February-26			Bond Future	10.6861	10.9391	71.9225	70.5087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	4158.1400	3198.7400	4.1581	3.1987	0
31/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1010.7700	1465.1200	1.0108	1.4651	0
31/07/2025	R214 On 07-May-26			Bond Future	10.7819	11.0435	69.9476	68.5077	0
31/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	5257.4000	4256.9000	5.2574	4.2569	0
31/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1253.2200	1692.6500	1.2532	1.6927	0
31/07/2025	R214 On 06-August-26			Bond Future	10.8877	11.1585	71.2230	69.7565	0
31/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	6872.5200	5792.2800	6.8725	5.7923	0
31/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1275.3800	1661.6200	1.2754	1.6616	0
31/07/2025	R248 On 07-August-25			Bond Future	10.7720	11.0188	86.9030	85.1551	35,055
31/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	14869.0000	13121.1400	14.8690	13.1211	0
31/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/07/2025	R248 On 06-November-25			Bond Future	10.8663	11.1216	84.0764	82.2959	217,454
31/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	6187.4200	4708.7900	6.1874	4.7088	0
31/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	353.2400	655.0800	0.3532	0.6551	0
31/07/2025	R248 On 05-February-26			Bond Future	10.9658	11.2303	85.6422	83.8285	0
31/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	4741.2900	3564.4900	4.7413	3.5645	0
31/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	1406.6600	2043.5500	1.4067	2.0436	0
31/07/2025	R248 On 07-May-26			Bond Future	11.0660	11.3398	82.7779	80.9306	260
31/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	6025.1200	4790.6100	6.0251	4.7906	0
31/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	1727.4800	2340.3200	1.7275	2.3403	0
31/07/2025	R248 On 06-August-26			Bond Future	11.1762	11.4601	84.2868	82.4055	0
31/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	8830.8300	7408.6300	8.8308	7.4086	0
31/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	1393.2400	1852.3800	1.3932	1.8524	0
31/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0