



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 AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/02/2025 TO: 07/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	2029 On 06-February-25			Bond Future	132.40	132.4000	132.4000	132.4000	0.00
07/02/2025	2029 On 08-May-25			Bond Future	135.32	135.1964	135.3249	135.1964	5,933.00
07/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
07/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2525	3	3	3	0.00
07/02/2025	2029 On 07-August-25			Bond Future	138.00	137.8816	137.9962	137.8816	0.00
07/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	586	0	1	0	0.00
07/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2029 On 06-November-25			Bond Future	139.26	139.1546	139.2566	139.1546	68.00
07/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
07/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	533	1	1	1	0.00
07/02/2025	2029 On 05-February-26			Bond Future	141.96	141.8221	141.9590	141.8221	0.00
07/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1849	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2029 On 07-May-26			Bond Future	143.16	143.1607	143.1607	143.1607	0.00
07/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	1341	1	1	1	0.00
07/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2030 On 06-February-25			Bond Future	10.68	90.1061	90.1061	90.1061	0.00
07/02/2025	2030 On 08-May-25			Bond Future	9.12	98.0677	98.0189	98.0677	61,911.00
07/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	3134	3	3	3	0.00
07/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1233	1	1	1	300.00
07/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	2007	2	2	2	0.00
07/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	419	0	0	0	300.00
07/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	377	0	0	0	800.00
07/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	1149	1	1	1	800.00
07/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3320	3	3	3	0.00
07/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	729	1	1	1	1,320.00
07/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1773	2	2	2	680.00
07/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9442	9	9	9	0.00
07/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4340	4	4	4	1,640.00
07/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10785	11	11	11	0.00
07/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5587	6	6	6	2,280.00
07/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
07/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	28	0	0	0	0.00
07/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
07/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	88	0	0	0	0.00
07/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1351	1	1	1	0.00
07/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	566	1	1	1	0.00
07/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	187	0	0	0	800.00
07/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	925	1	1	1	0.00
07/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	862	1	1	1	0.00
07/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	476	0	0	0	300.00
07/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1896	2	2	2	0.00
07/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	213	0	0	0	0.00
07/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2004	2	2	2	0.00
07/02/2025	2030 On 07-August-25			Bond Future	9.21	95.9816	95.9200	95.9816	47,294.00
07/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6466	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9571	10	10	10	0.00
07/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4595	5	5	5	1,054.00
07/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	651	1	1	1	300.00
07/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1435	1	1	1	300.00
07/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2764	3	3	3	0.00
07/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	677	1	1	1	300.00
07/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1384	1	1	1	0.00
07/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2369	2	2	2	0.00
07/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	7	0	0	0	1,054.00
07/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	259	0	0	0	0.00
07/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	77	0	0	0	0.00
07/02/2025	2030 On 06-November-25			Bond Future	9.30	97.8399	97.7669	97.8399	0.00
07/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	2170	2	2	2	0.00
07/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1558	2	2	2	300.00
07/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3389	3	3	3	0.00
07/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	809	1	1	1	300.00
07/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1821	2	2	2	0.00
07/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	828	1	1	1	300.00
07/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2762	3	3	3	0.00
07/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1370	1	1	1	0.00
07/02/2025	2030 On 05-February-26			Bond Future	9.41	95.6834	95.6326	95.6834	0.00
07/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	2016	2	2	2	0.00
07/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1762	2	2	2	0.00
07/02/2025	2030 On 07-May-26			Bond Future	9.57	97.3955	97.3955	97.3955	0.00
07/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1684	2	2	2	0.00
07/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2216	2	2	2	0.00
07/02/2025	2032 On 06-February-25			Bond Future	11.72	86.5478	86.5478	86.5478	0.00
07/02/2025	2032 On 08-May-25			Bond Future	9.83	93.2570	93.1757	93.2570	126,528.00
07/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	5063	5	5	5	0.00
07/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	566	1	1	1	300.00
07/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1565	2	2	2	300.00
07/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2711	3	3	3	0.00
07/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1618	2	2	2	800.00
07/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5302	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	594	1	1	1	800.00
07/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1205	1	1	1	0.00
07/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	170	0	0	0	800.00
07/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2542	2	3	2	0.00
07/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	644	1	1	1	300.00
07/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1245	1	1	1	0.00
07/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2610	3	3	3	0.00
07/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	192	0	0	0	0.00
07/02/2025	2032 On 07-August-25			Bond Future	9.93	95.0864	94.9922	95.0864	0.00
07/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	9008	9	9	9	0.00
07/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1842	2	2	2	300.00
07/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3821	4	4	4	0.00
07/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	892	1	1	1	300.00
07/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	1963	2	2	2	0.00
07/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	875	1	1	1	300.00
07/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3319	3	3	3	0.00
07/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	148	0	0	0	0.00
07/02/2025	2032 On 06-November-25			Bond Future	10.04	92.7659	92.6600	92.7659	0.00
07/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3307	3	3	3	0.00
07/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	1089	1	1	1	300.00
07/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1999	2	2	2	300.00
07/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4721	5	5	5	0.00
07/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1070	1	1	1	300.00
07/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2600	3	3	3	0.00
07/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3936	4	4	4	0.00
07/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1643	2	2	2	0.00
07/02/2025	2032 On 05-February-26			Bond Future	10.16	94.5202	94.4351	94.5202	0.00
07/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2738	3	3	3	0.00
07/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2733	3	3	3	0.00
07/02/2025	2032 On 07-May-26			Bond Future	10.31	92.0166	92.0166	92.0166	0.00
07/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2574	3	3	3	0.00
07/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3261	3	3	3	0.00
07/02/2025	2033 On 06-February-25			Bond Future	124.94	124.9400	124.9400	124.9400	0.00
07/02/2025	2033 On 08-May-25			Bond Future	129.07	129.0080	129.0741	129.0080	9,729.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
07/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1546	2	2	2	0.00
07/02/2025	2033 On 07-August-25			Bond Future	131.62	131.5704	131.6221	131.5704	0.00
07/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	2972	3	3	3	0.00
07/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2033 On 06-November-25			Bond Future	132.66	132.6207	132.6593	132.6207	0.00
07/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
07/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	481	1	0	1	0.00
07/02/2025	2033 On 05-February-26			Bond Future	135.23	135.1631	135.2338	135.1631	0.00
07/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2354	2	2	2	0.00
07/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2033 On 07-May-26			Bond Future	136.21	136.2074	136.2074	136.2074	0.00
07/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1047	1	1	1	0.00
07/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2037 On 06-February-25			Bond Future	12.76	74.4607	74.4607	74.4607	0.00
07/02/2025	2037 On 08-May-25			Bond Future	10.96	86.3524	86.3779	86.3524	61,744.00
07/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	7244	7	7	7	0.00
07/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	757	1	1	1	300.00
07/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	2013	2	2	2	300.00
07/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3702	4	4	4	0.00
07/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12368	12	12	12	7,500.00
07/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8643	9	9	9	15,000.00
07/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	12139	12	12	12	7,500.00
07/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	14	0	0	0	0.00
07/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	12	0	0	0	0.00
07/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	108	0	0	0	0.00
07/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	859	1	1	1	300.00
07/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1755	2	2	2	0.00
07/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3441	3	3	3	0.00
07/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	218	0	0	0	0.00
07/02/2025	2037 On 07-August-25			Bond Future	11.07	83.7858	83.8014	83.7858	73,915.00
07/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	10289	10	10	10	0.00
07/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6714	7	7	7	0.00
07/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3765	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1266	1	1	1	2,341.00
07/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2394	2	2	2	300.00
07/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	5318	5	5	5	0.00
07/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	1165	1	1	1	300.00
07/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1459	2	1	2	200.00
07/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	5279	5	5	5	0.00
07/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2603	3	3	3	0.00
07/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	879	1	1	1	2,541.00
07/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2605	3	3	3	2,541.00
07/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5153	5	5	5	0.00
07/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1186	1	1	1	2,541.00
07/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	3942	4	4	4	0.00
07/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2792	3	3	3	0.00
07/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1173	1	1	1	300.00
07/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4477	5	4	5	0.00
07/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1820	2	2	2	2,541.00
07/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4280	4	4	4	0.00
07/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	806	1	1	1	2,541.00
07/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	260	0	0	0	0.00
07/02/2025	2037 On 06-November-25			Bond Future	11.19	85.4075	85.4146	85.4075	0.00
07/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4643	5	5	5	0.00
07/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1476	1	1	1	300.00
07/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2662	3	3	3	300.00
07/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6598	7	7	7	0.00
07/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1437	1	1	1	300.00
07/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3706	4	4	4	0.00
07/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5408	5	5	5	0.00
07/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2235	2	2	2	0.00
07/02/2025	2037 On 05-February-26			Bond Future	11.31	82.7646	82.7925	82.7646	0.00
07/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3521	4	4	4	0.00
07/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	7003	7	7	7	0.00
07/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2733	3	3	3	1,970.00
07/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2031	2	2	2	1,970.00
07/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5022	5	5	5	0.00
07/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4142	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	2037 On 07-May-26			Bond Future	11.46	84.3170	84.3170	84.3170	0.00
07/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3819	4	4	4	0.00
07/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4584	5	5	5	0.00
07/02/2025	2038 On 06-February-25			Bond Future	135.23	135.2300	135.2300	135.2300	0.00
07/02/2025	2038 On 08-May-25			Bond Future	140.16	140.4904	140.1607	140.4904	2,940.00
07/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	481	1	0	1	0.00
07/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2038 On 07-August-25			Bond Future	140.81	141.1629	140.8092	141.1629	0.00
07/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1249	2	1	2	0.00
07/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2038 On 06-November-25			Bond Future	143.55	143.9304	143.5550	143.9304	0.00
07/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
07/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	325	0	0	0	0.00
07/02/2025	2038 On 05-February-26			Bond Future	144.18	144.5322	144.1826	144.5322	0.00
07/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	983	1	1	1	0.00
07/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2038 On 07-May-26			Bond Future	146.88	146.8794	146.8794	146.8794	0.00
07/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2349	2	2	2	0.00
07/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2040 On 06-February-25			Bond Future	12.95	74.4254	74.4254	74.4254	0.00
07/02/2025	2040 On 08-May-25			Bond Future	11.29	86.1692	86.2301	86.1692	31,668.00
07/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7948	8	8	8	0.00
07/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11879	12	12	12	7,500.00
07/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8547	8	9	8	15,000.00
07/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12217	12	12	12	7,500.00
07/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	27	0	0	0	0.00
07/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	33	0	0	0	0.00
07/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	176	0	0	0	0.00
07/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	218	0	0	0	0.00
07/02/2025	2040 On 07-August-25			Bond Future	11.41	83.3483	83.3999	83.3483	33,389.00
07/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10711	11	11	11	0.00
07/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	333	0	0	0	0.00
07/02/2025	2040 On 06-November-25			Bond Future	11.53	84.9614	85.0052	84.9614	0.00
07/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4516	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2685	3	3	3	0.00
07/02/2025	2040 On 05-February-26			Bond Future	11.66	82.0594	82.1246	82.0594	0.00
07/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3751	4	4	4	0.00
07/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4747	5	5	5	0.00
07/02/2025	2040 On 07-May-26			Bond Future	11.81	83.6363	83.6363	83.6363	0.00
07/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	4174	4	4	4	0.00
07/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4964	5	5	5	0.00
07/02/2025	2044 On 06-February-25			Bond Future	13.02	70.4591	70.4591	70.4591	0.00
07/02/2025	2044 On 08-May-25			Bond Future	11.43	81.7911	81.8869	81.7911	77,515.00
07/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7810	8	8	8	0.00
07/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6225	6	6	6	0.00
07/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2833	3	3	3	0.00
07/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	697	1	1	1	2,490.00
07/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1767	2	2	2	9,000.00
07/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	3279	3	3	3	0.00
07/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	578	1	1	1	9,000.00
07/02/2025	2044 On 08-May-25		Call	Bond Future	0.06	0.0001	0.0001	0.0001	0.00
07/02/2025	2044 On 08-May-25		Put	Bond Future	18113.17	18.2090	18.1132	18.2090	0.00
07/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1246	1	1	1	9,000.00
07/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2309	2	2	2	0.00
07/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4452	5	4	5	0.00
07/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1478	2	1	2	2,490.00
07/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4091	4	4	4	0.00
07/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	432	0	0	0	2,490.00
07/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	248	0	0	0	0.00
07/02/2025	2044 On 07-August-25			Bond Future	11.55	79.0096	79.0974	79.0096	16.00
07/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10473	10	10	10	0.00
07/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	414	0	0	0	0.00
07/02/2025	2044 On 06-November-25			Bond Future	11.66	80.5386	80.6198	80.5386	0.00
07/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4390	4	4	4	0.00
07/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3059	3	3	3	0.00
07/02/2025	2044 On 05-February-26			Bond Future	11.78	77.6781	77.7804	77.6781	0.00
07/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3694	4	4	4	0.00
07/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5066	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	2044 On 07-May-26			Bond Future	11.92	79.2118	79.2118	79.2118	0.00
07/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4439	4	4	4	0.00
07/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5179	5	5	5	0.00
07/02/2025	2046 On 06-February-25			Bond Future	114.01	114.0100	114.0100	114.0100	0.00
07/02/2025	2046 On 08-May-25			Bond Future	120.12	120.0596	120.1241	120.0596	19,664.00
07/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
07/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	1846	2	2	2	0.00
07/02/2025	2046 On 07-August-25			Bond Future	122.50	122.4439	122.4954	122.4439	0.00
07/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3805	4	4	4	0.00
07/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2046 On 06-November-25			Bond Future	122.64	122.5963	122.6353	122.5963	0.00
07/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
07/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	2775	3	3	3	0.00
07/02/2025	2046 On 05-February-26			Bond Future	125.01	124.9454	125.0143	124.9454	0.00
07/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	3364	3	3	3	0.00
07/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2046 On 07-May-26			Bond Future	125.07	125.0655	125.0655	125.0655	0.00
07/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	116	0	0	0	0.00
07/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2050 On 06-February-25			Bond Future	115.60	115.6000	115.6000	115.6000	0.00
07/02/2025	2050 On 08-May-25			Bond Future	121.42	121.6517	121.4232	121.6517	16,345.00
07/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	263	0	0	0	0.00
07/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2050 On 07-August-25			Bond Future	121.46	121.7085	121.4605	121.7085	0.00
07/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1570	2	2	2	0.00
07/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2050 On 06-November-25			Bond Future	123.83	124.0946	123.8289	124.0946	0.00
07/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
07/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	591	0	1	0	0.00
07/02/2025	2050 On 05-February-26			Bond Future	123.83	124.0688	123.8263	124.0688	0.00
07/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	1006	1	1	1	0.00
07/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
07/02/2025	2050 On 07-May-26			Bond Future	126.14	126.1418	126.1418	126.1418	0.00
07/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	2072	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0		0	0	0	0.00
07/02/2025	8607 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/02/2025	8608 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/02/2025	8657 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/02/2025	AL37 On 06-February-25			Index Future	1074.01		1074.0060	1074.0060	1074.0060	0.00
07/02/2025	AL37 On 08-May-25			Index Future	1096.57		1097.1320	1096.5660	1097.1320	0.00
07/02/2025	AL37 On 07-August-25			Index Future	1117.95		1118.6610	1117.9500	1118.6610	0.00
07/02/2025	AL37 On 06-November-25			Index Future	1139.50		1140.3450	1139.5010	1140.3450	0.00
07/02/2025	AL37 On 05-February-26			Index Future	1161.37		1161.9650	1161.3710	1161.9650	0.00
07/02/2025	AL37 On 07-May-26			Index Future	1182.88		1182.8810	1182.8810	1182.8810	0.00
07/02/2025	AL7T On 06-February-25			Index Future	1285.82		1285.8190	1285.8190	1285.8190	0.00
07/02/2025	AL7T On 08-May-25			Index Future	1313.94		1314.0830	1313.9410	1314.0830	0.00
07/02/2025	AL7T On 07-August-25			Index Future	1339.57		1339.8690	1339.5650	1339.8690	0.00
07/02/2025	AL7T On 06-November-25			Index Future	1365.39		1365.8410	1365.3880	1365.8410	0.00
07/02/2025	AL7T On 05-February-26			Index Future	1391.59		1391.7360	1391.5930	1391.7360	0.00
07/02/2025	AL7T On 07-May-26			Index Future	1417.37		1417.3670	1417.3670	1417.3670	0.00
07/02/2025	ALBI On 06-February-25			Index Future	1104.17		1104.1670	1104.1670	1104.1670	0.00
07/02/2025	ALBI On 08-May-25			Index Future	1128.80		1128.6120	1128.8020	1128.6120	94.00
07/02/2025	ALBI On 07-August-25			Index Future	1150.82		1150.7590	1150.8160	1150.7590	0.00
07/02/2025	ALBI On 06-November-25			Index Future	1173.00		1173.0650	1173.0000	1173.0650	0.00
07/02/2025	ALBI On 05-February-26			Index Future	1195.51		1195.3050	1195.5130	1195.3050	0.00
07/02/2025	ALBI On 07-May-26			Index Future	1217.66		1217.6560	1217.6560	1217.6560	0.00
07/02/2025	C002 On 31-March-32			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/02/2025	C007 On 31-January-37			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/02/2025	C025 On 31-January-25			Price Contribution	100.00		100.0000	0.0000	100.0000	0.00
07/02/2025	C030 On 31-January-30			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/02/2025	C035 On 28-February-35			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
07/02/2025	C038 On 31-January-38			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	ES33 On 06-February-25			Bond Future	13.34	73.7316	73.7316	73.7316	0.00
07/02/2025	ES33 On 08-May-25			Bond Future	11.22	81.3606	81.3569	81.3606	0.00
07/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6585	7	7	7	0.00
07/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
07/02/2025	ES33 On 07-August-25			Bond Future	11.36	82.9763	82.9626	82.9763	0.00
07/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9158	9	9	9	0.00
07/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
07/02/2025	ES33 On 06-November-25			Bond Future	11.51	80.8058	80.7834	80.8058	0.00
07/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2133	2	2	2	0.00
07/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
07/02/2025	ES33 On 05-February-26			Bond Future	11.69	82.3521	82.3490	82.3521	0.00
07/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
07/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	846	1	1	1	0.00
07/02/2025	ES33 On 07-May-26			Bond Future	11.88	80.0897	80.0897	80.0897	0.00
07/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
07/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	791	1	1	1	0.00
07/02/2025	ES42 On 06-February-25			Bond Future	13.71	68.3935	68.3935	68.3935	0.00
07/02/2025	ES42 On 08-May-25			Bond Future	11.80	76.3803	76.4386	76.3803	0.00
07/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7808	8	8	8	0.00
07/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
07/02/2025	ES42 On 07-August-25			Bond Future	11.92	77.8965	77.9467	77.8965	0.00
07/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9675	10	10	10	0.00
07/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
07/02/2025	ES42 On 06-November-25			Bond Future	12.05	75.1573	75.2003	75.1573	0.00
07/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1866	2	2	2	0.00
07/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
07/02/2025	ES42 On 05-February-26			Bond Future	12.19	76.5933	76.6561	76.5933	0.00
07/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
07/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1944	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	ES42 On 07-May-26			Bond Future	12.35	73.8205	73.8205	73.8205	0.00
07/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
07/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	821	1	1	1	0.00
07/02/2025	GOVI On 06-February-25			GOVI	1087.48	1087.4840	1087.4840	1087.4840	0.00
07/02/2025	GOVI On 08-May-25			GOVI	1111.67	1111.5270	1111.6720	1111.5270	632.00
07/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	896720	90	90	90	0.00
07/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
07/02/2025	GOVI On 07-August-25			GOVI	1133.35	1133.3390	1133.3510	1133.3390	0.00
07/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1223510	122	122	122	0.00
07/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
07/02/2025	GOVI On 06-November-25			GOVI	1155.20	1155.3070	1155.1990	1155.3070	0.00
07/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	431990	43	43	43	0.00
07/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
07/02/2025	GOVI On 05-February-26			GOVI	1177.37	1177.2100	1177.3700	1177.2100	0.00
07/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	273700	27	27	27	0.00
07/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
07/02/2025	GOVI On 07-May-26			GOVI	1199.18	1199.1770	1199.1770	1199.1770	0.00
07/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	221770	22	22	22	0.00
07/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
07/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/02/2025	IGOV On 06-February-25			Index Future	371.46	371.4580	371.4580	371.4580	0.00
07/02/2025	IGOV On 08-May-25			Index Future	378.58	378.6590	378.5820	378.6590	886.00
07/02/2025	IGOV On 07-August-25			Index Future	386.06	386.1810	386.0550	386.1810	0.00
07/02/2025	IGOV On 06-November-25			Index Future	393.59	393.7550	393.5860	393.7550	0.00
07/02/2025	IGOV On 05-February-26			Index Future	401.23	401.3080	401.2280	401.3080	0.00
07/02/2025	IGOV On 07-May-26			Index Future	408.75	408.7450	408.7450	408.7450	0.00
07/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
07/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
07/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
07/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
07/02/2025	R033 On 06-February-25			Bond Future	10.33	101.8705	101.8705	101.8705	0.00
07/02/2025	R033 On 08-May-25			Bond Future	10.06	100.9389	100.8471	100.9389	9,365.00
07/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2456	3	2	3	0.00
07/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1011	1	1	1	0.00
07/02/2025	R033 On 07-August-25			Bond Future	10.16	102.9189	102.8131	102.9189	0.00
07/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2705	3	3	3	0.00
07/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1814	2	2	2	0.00
07/02/2025	R033 On 06-November-25			Bond Future	10.27	99.8670	99.7485	99.8670	0.00
07/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2853	3	3	3	0.00
07/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2560	3	3	3	0.00
07/02/2025	R033 On 05-February-26			Bond Future	10.40	101.7550	101.6589	101.7550	0.00
07/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3434	4	3	4	0.00
07/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2985	3	3	3	0.00
07/02/2025	R033 On 07-May-26			Bond Future	10.55	98.4891	98.4891	98.4891	0.00
07/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	3036	3	3	3	0.00
07/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3836	4	4	4	0.00
07/02/2025	R035 On 06-February-25			Bond Future	12.41	84.0211	84.0211	84.0211	0.00
07/02/2025	R035 On 08-May-25			Bond Future	10.50	91.9167	91.9405	91.9167	74,366.00
07/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6989	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	693	1	1	1	300.00
07/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1938	2	2	2	300.00
07/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3525	4	4	4	0.00
07/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6612	7	7	7	0.00
07/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	3281	3	3	3	0.00
07/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	5497	5	5	5	400.00
07/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	11319	11	11	11	0.00
07/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	14266	14	14	14	0.00
07/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1516	2	2	2	150.00
07/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3	0	0	0	400.00
07/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	24	0	0	0	400.00
07/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	324	0	0	0	0.00
07/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	814	1	1	1	150.00
07/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1873	2	2	2	0.00
07/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	205	0	0	0	150.00
07/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	733	1	1	1	300.00
07/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3118	3	3	3	0.00
07/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1508	2	2	2	0.00
07/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	175	0	0	0	0.00
07/02/2025	R035 On 07-August-25			Bond Future	10.61	93.7202	93.7332	93.7202	0.00
07/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10595	11	11	11	0.00
07/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	1155	1	1	1	300.00
07/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2373	2	2	2	300.00
07/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	5030	5	5	5	0.00
07/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4873	5	5	5	0.00
07/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1158	1	1	1	8,500.00
07/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1107	1	1	1	300.00
07/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2513	3	3	3	0.00
07/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4109	4	4	4	0.00
07/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	233	0	0	0	0.00
07/02/2025	R035 On 06-November-25			Bond Future	10.72	91.0290	91.0327	91.0290	0.00
07/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4470	5	4	5	0.00
07/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1410	1	1	1	300.00
07/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2542	3	3	3	300.00
07/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	6197	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3636	4	4	4	250.00
07/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	7293	7	7	7	0.00
07/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	5367	5	5	5	0.00
07/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	1119	1	1	1	2,000.00
07/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	2108	2	2	2	2,000.00
07/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	5294	5	5	5	0.00
07/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1593	2	2	2	2,000.00
07/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3806	4	4	4	0.00
07/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5630	6	6	6	0.00
07/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1565	2	2	2	250.00
07/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2420	3	2	3	0.00
07/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1005	1	1	1	250.00
07/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1289	1	1	1	300.00
07/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3309	3	3	3	0.00
07/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	4951	5	5	5	0.00
07/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1948	2	2	2	0.00
07/02/2025	R035 On 05-February-26			Bond Future	10.85	92.7511	92.7771	92.7511	0.00
07/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3438	3	3	3	0.00
07/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3755	4	4	4	0.00
07/02/2025	R035 On 07-May-26			Bond Future	10.99	89.9830	89.9830	89.9830	0.00
07/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3480	3	3	3	0.00
07/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4157	4	4	4	0.00
07/02/2025	R038 On 06-February-25			Bond Future	11.24	101.4996	101.4996	101.4996	0.00
07/02/2025	R038 On 08-May-25			Bond Future	11.03	100.1900	100.2200	100.1900	9,099.00
07/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2897	3	3	3	0.00
07/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1475	2	1	2	0.00
07/02/2025	R038 On 07-August-25			Bond Future	11.14	102.1553	102.1738	102.1553	0.00
07/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	3264	3	3	3	0.00
07/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2611	3	3	3	0.00
07/02/2025	R038 On 06-November-25			Bond Future	11.27	98.6470	98.6553	98.6470	0.00
07/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3515	4	4	4	0.00
07/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2678	3	3	3	1,770.00
07/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	8010	8	8	8	0.00
07/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1462	1	1	1	1,770.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4550	5	5	5	0.00
07/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3679	4	4	4	0.00
07/02/2025	R038 On 05-February-26			Bond Future	11.40	100.5114	100.5443	100.5114	0.00
07/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4547	5	5	5	0.00
07/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4288	4	4	4	0.00
07/02/2025	R038 On 07-May-26			Bond Future	11.55	96.9118	96.9118	96.9118	0.00
07/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	4342	4	4	4	0.00
07/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5279	5	5	5	0.00
07/02/2025	R053 On 06-February-25			Bond Future	12.94	94.3803	94.3803	94.3803	0.00
07/02/2025	R053 On 08-May-25			Bond Future	11.35	103.5521	103.6811	103.5521	22,674.00
07/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10423	10	10	10	0.00
07/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	309	0	0	0	0.00
07/02/2025	R053 On 07-August-25			Bond Future	11.45	105.5834	105.7023	105.5834	0.00
07/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13472	13	13	13	0.00
07/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	604	1	1	1	0.00
07/02/2025	R053 On 06-November-25			Bond Future	11.56	101.7629	101.8734	101.7629	0.00
07/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5597	6	6	6	0.00
07/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3938	4	4	4	0.00
07/02/2025	R053 On 05-February-26			Bond Future	11.67	103.6861	103.8240	103.6861	0.00
07/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4618	5	5	5	0.00
07/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6128	7	6	7	0.00
07/02/2025	R053 On 07-May-26			Bond Future	11.80	99.8744	99.8744	99.8744	0.00
07/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5610	6	6	6	0.00
07/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6510	7	7	7	0.00
07/02/2025	R186 On 06-February-25			Bond Future	9.03	103.9391	103.9391	103.9391	0.00
07/02/2025	R186 On 08-May-25			Bond Future	8.26	107.3972	107.4107	107.3972	156,264.00
07/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	503	1	1	1	0.00
07/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	191	0	0	0	0.00
07/02/2025	R186 On 07-August-25			Bond Future	8.34	104.1950	104.1961	104.1950	0.00
07/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1800	2	2	2	0.00
07/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2469	2	2	2	0.00
07/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1285	1	1	1	1,983.00
07/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	48	0	0	0	1,983.00
07/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	156	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	91	0	0	0	0.00
07/02/2025	R186 On 06-November-25			Bond Future	8.46	106.2125	106.2025	106.2125	447.00
07/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	267	0	0	0	0.00
07/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	615	1	1	1	0.00
07/02/2025	R186 On 05-February-26			Bond Future	8.68	102.9147	102.9301	102.9147	0.00
07/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	332	0	0	0	0.00
07/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	535	1	1	1	0.00
07/02/2025	R186 On 07-May-26			Bond Future	9.20	104.8272	104.8272	104.8272	0.00
07/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	217	0	0	0	0.00
07/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	520	1	1	1	0.00
07/02/2025	R202 On 06-February-25			Bond Future	266.79	266.7900	266.7900	266.7900	0.00
07/02/2025	R202 On 08-May-25			Bond Future	272.17	272.0284	272.1711	272.0284	1,084.00
07/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
07/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	139	0	0	0	0.00
07/02/2025	R202 On 07-August-25			Bond Future	272.33	272.2131	272.3257	272.2131	0.00
07/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	726	1	1	1	0.00
07/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
07/02/2025	R202 On 06-November-25			Bond Future	277.64	277.5504	277.6362	277.5504	0.00
07/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	1996	2	2	2	0.00
07/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
07/02/2025	R202 On 05-February-26			Bond Future	277.70	277.5519	277.7035	277.5519	0.00
07/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
07/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	116	0	0	0	0.00
07/02/2025	R202 On 07-May-26			Bond Future	282.90	282.8975	282.8975	282.8975	0.00
07/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5347	5	5	5	0.00
07/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
07/02/2025	R209 On 06-February-25			Bond Future	12.44	65.5079	65.5079	65.5079	0.00
07/02/2025	R209 On 08-May-25			Bond Future	10.75	72.2684	72.2642	72.2684	16,471.00
07/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5694	6	6	6	0.00
07/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	210	0	0	0	0.00
07/02/2025	R209 On 07-August-25			Bond Future	10.85	73.6861	73.6730	73.6861	0.00
07/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8690	9	9	9	0.00
07/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	296	0	0	0	0.00
07/02/2025	R209 On 06-November-25			Bond Future	10.96	71.9601	71.9392	71.9601	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3576	4	4	4	0.00
07/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2066	2	2	2	0.00
07/02/2025	R209 On 05-February-26			Bond Future	11.07	73.3210	73.3173	73.3210	0.00
07/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	3009	3	3	3	0.00
07/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3703	4	4	4	0.00
07/02/2025	R209 On 07-May-26			Bond Future	11.21	71.5180	71.5180	71.5180	0.00
07/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	3274	3	3	3	0.00
07/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3926	4	4	4	0.00
07/02/2025	R210 On 06-February-25			Bond Future	239.61	239.6100	239.6100	239.6100	0.00
07/02/2025	R210 On 08-May-25			Bond Future	244.51	244.2703	244.5056	244.2703	1,398.00
07/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
07/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3524	4	4	4	0.00
07/02/2025	R210 On 07-August-25			Bond Future	249.33	249.1217	249.3320	249.1217	0.00
07/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	892	1	1	1	0.00
07/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
07/02/2025	R210 On 06-November-25			Bond Future	250.79	250.5984	250.7857	250.5984	0.00
07/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
07/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1354	2	1	2	0.00
07/02/2025	R210 On 05-February-26			Bond Future	255.65	255.4013	255.6517	255.4013	0.00
07/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2552	2	3	2	0.00
07/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
07/02/2025	R210 On 07-May-26			Bond Future	256.97	256.9685	256.9685	256.9685	0.00
07/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1568	2	2	2	0.00
07/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
07/02/2025	R213 On 06-February-25			Bond Future	11.35	84.4966	84.4966	84.4966	0.00
07/02/2025	R213 On 08-May-25			Bond Future	9.50	90.4864	90.4354	90.4864	101,769.00
07/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	4215	4	4	4	0.00
07/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	169	0	0	0	0.00
07/02/2025	R213 On 07-August-25			Bond Future	9.59	92.2619	92.1989	92.2619	17.00
07/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7849	8	8	8	0.00
07/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	117	0	0	0	0.00
07/02/2025	R213 On 06-November-25			Bond Future	9.69	90.4947	90.4210	90.4947	0.00
07/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2740	3	3	3	0.00
07/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1389	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	R213 On 05-February-26			Bond Future	9.81	92.2075	92.1543	92.2075	0.00
07/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2389	2	2	2	0.00
07/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2104	2	2	2	0.00
07/02/2025	R213 On 07-May-26			Bond Future	9.96	90.3020	90.3020	90.3020	0.00
07/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	2068	2	2	2	0.00
07/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2610	3	3	3	0.00
07/02/2025	R214 On 06-February-25			Bond Future	12.71	60.8406	60.8406	60.8406	0.00
07/02/2025	R214 On 08-May-25			Bond Future	11.20	66.7915	66.8443	66.7915	16,424.00
07/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6226	6	6	6	0.00
07/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	196	0	0	0	0.00
07/02/2025	R214 On 07-August-25			Bond Future	11.29	68.1020	68.1478	68.1020	0.00
07/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8437	8	8	8	0.00
07/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	377	0	0	0	0.00
07/02/2025	R214 On 06-November-25			Bond Future	11.40	66.1206	66.1603	66.1206	0.00
07/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3552	4	4	4	0.00
07/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2324	2	2	2	0.00
07/02/2025	R214 On 05-February-26			Bond Future	11.52	67.3714	67.4280	67.3714	0.00
07/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2916	3	3	3	0.00
07/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4264	4	4	4	0.00
07/02/2025	R214 On 07-May-26			Bond Future	11.64	65.3720	65.3720	65.3720	0.00
07/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3568	4	4	4	0.00
07/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4139	4	4	4	0.00
07/02/2025	R248 On 06-February-25			Bond Future	12.91	73.5322	73.5322	73.5322	0.00
07/02/2025	R248 On 08-May-25			Bond Future	11.37	80.4463	80.5119	80.4463	269,320.00
07/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7693	8	8	8	0.00
07/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	238	0	0	0	0.00
07/02/2025	R248 On 07-August-25			Bond Future	11.48	82.0247	82.0818	82.0247	0.00
07/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10502	10	11	10	0.00
07/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	455	1	0	1	0.00
07/02/2025	R248 On 06-November-25			Bond Future	11.59	79.1703	79.2202	79.1703	0.00
07/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	4148	4	4	4	0.00
07/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3170	3	3	3	0.00
07/02/2025	R248 On 05-February-26			Bond Future	11.71	80.6676	80.7379	80.6676	0.00
07/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3530	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5100	5	5	5	0.00
07/02/2025	R248 On 07-May-26			Bond Future	11.83	77.7844	77.7844	77.7844	0.00
07/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4432	4	4	4	0.00
07/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5128	5	5	5	0.00
07/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00