



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](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For March 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	2029 On 08-May-25			Bond Future	136.5072	136.3587	136.5072	136.3587	5,933
04/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1342.8100	1491.2700	1.3428	1.4913	0
04/03/2025	2029 On 07-August-25			Bond Future	139.2141	139.0625	139.2141	139.0625	0
04/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1804.1100	1652.5300	1.8041	1.6525	0
04/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2029 On 06-November-25			Bond Future	140.5122	140.3573	140.5122	140.3573	68
04/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	722.2200	567.2500	0.7222	0.5673	0
04/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2029 On 05-February-26			Bond Future	143.2384	143.0800	143.2384	143.0800	0
04/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3128.3800	2969.9600	3.1284	2.9700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2029 On 07-May-26			Bond Future	144.4842	144.3221	144.4842	144.3221	0
04/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2664.2000	2502.0600	2.6642	2.5021	0
04/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2030 On 08-May-25			Bond Future	9.0933	9.1676	98.1122	97.8397	65,909
04/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	240.2600	189.9800	0.2403	0.1900	800
04/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1773.7600	1996.0100	1.7738	1.9960	0
04/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	277.2100	220.9100	0.2772	0.2209	300
04/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1660.9800	1877.2100	1.6610	1.8772	0
04/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	568.1800	471.7300	0.5682	0.4717	1,320
04/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1096.4900	1272.5700	1.0965	1.2726	0
04/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	996.6400	856.0600	0.9966	0.8561	800
04/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	678.7200	810.6700	0.6787	0.8107	0
04/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	1084.5800	936.4900	1.0846	0.9365	300
04/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	620.4200	744.8600	0.6204	0.7449	0
04/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1658.1200	1470.4700	1.6581	1.4705	680
04/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	358.4000	443.2800	0.3584	0.4433	0
04/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1909.2100	1708.3100	1.9092	1.7083	0
04/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	284.9900	356.6200	0.2850	0.3566	300
04/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3111.9000	2870.0400	3.1119	2.8700	0
04/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	97.2100	127.8800	0.0972	0.1279	0
04/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3307.8500	3061.8400	3.3079	3.0618	0
04/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	81.4900	108.0100	0.0815	0.1080	800
04/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4374.7400	4113.4900	4.3747	4.1135	1,640
04/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	29.4600	40.7400	0.0295	0.0407	0
04/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5658.3500	5388.6900	5.6584	5.3887	2,280
04/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	5.8900	8.7600	0.0059	0.0088	0
04/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9535.0200	9262.4900	9.5350	9.2625	0
04/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,640
04/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10878.1600	10605.6300	10.8782	10.6056	0
04/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
04/03/2025	2030 On 07-August-25			Bond Future	9.1759	9.2554	96.0237	95.7457	47,294
04/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	499.6800	426.8500	0.4997	0.4269	300
04/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2114.0300	2319.1900	2.1140	2.3192	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1269.1200	1131.6300	1.2691	1.1316	300
04/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1114.7500	1255.2500	1.1148	1.2553	0
04/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2655.9100	2452.0100	2.6559	2.4520	0
04/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	464.9300	539.0200	0.4649	0.5390	300
04/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4595.6100	4347.7500	4.5956	4.3478	1,054
04/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	156.2200	186.3500	0.1562	0.1864	0
04/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6529.0400	6259.9500	6.5290	6.2600	0
04/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	35.9400	44.8400	0.0359	0.0448	0
04/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9669.7100	9392.3500	9.6697	9.3924	0
04/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.7800	2.4100	0.0018	0.0024	1,054
04/03/2025	2030 On 06-November-25			Bond Future	9.2643	9.3494	97.8822	97.5986	0
04/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	647.4500	567.8500	0.6475	0.5679	300
04/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2485.9100	2689.9700	2.4859	2.6900	0
04/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1384.0600	1252.0100	1.3841	1.2520	300
04/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1532.0000	1683.6100	1.5320	1.6836	0
04/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	2011.7700	1847.8300	2.0118	1.8478	0
04/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1096.6400	1216.3600	1.0966	1.2164	0
04/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3281.1600	3073.0400	3.2812	3.0730	0
04/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	604.7500	680.2900	0.6048	0.6803	300
04/03/2025	2030 On 05-February-26			Bond Future	9.3726	9.4642	95.7496	95.4602	0
04/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1888.1000	1737.2200	1.8881	1.7372	0
04/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1517.3600	1655.8600	1.5174	1.6559	0
04/03/2025	2030 On 07-May-26			Bond Future	9.5225	9.6215	97.5311	97.2359	0
04/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1629.8200	1495.6100	1.6298	1.4956	0
04/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2026.2600	2187.2000	2.0263	2.1872	0
04/03/2025	2032 On 08-May-25			Bond Future	9.8322	9.9007	93.1719	92.8525	126,348
04/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	288.7600	232.4300	0.2888	0.2324	300
04/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2336.5100	2599.5300	2.3365	2.5995	0
04/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	311.3600	251.5900	0.3114	0.2516	800
04/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2263.0900	2522.6700	2.2631	2.5227	0
04/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1254.0000	1093.4900	1.2540	1.0935	300
04/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	937.7700	1096.6100	0.9378	1.0966	0
04/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1309.5100	1144.7400	1.3095	1.1447	800
04/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	900.2900	1054.8700	0.9003	1.0549	0

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04/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2474.8000	2243.3600	2.4748	2.2434	0
04/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	411.8900	499.8000	0.4119	0.4998	300
04/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4958.7400	4665.1600	4.9587	4.6652	0
04/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	91.6900	117.4600	0.0917	0.1175	0
04/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5207.2600	4910.5800	5.2073	4.9106	0
04/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	78.9600	101.6300	0.0790	0.1016	800
04/03/2025	2032 On 07-August-25			Bond Future	9.9257	9.9977	94.9968	94.6711	0
04/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	642.2300	561.0300	0.6422	0.5610	300
04/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3064.7700	3309.2800	3.0648	3.3093	0
04/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1545.2300	1393.7600	1.5452	1.3938	300
04/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1661.9200	1836.1600	1.6619	1.8362	0
04/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3576.6000	3337.0300	3.5766	3.3370	0
04/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	626.4600	712.6000	0.6265	0.7126	300
04/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8935.4700	8622.9500	8.9355	8.6230	0
04/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	70.0100	83.2000	0.0700	0.0832	0
04/03/2025	2032 On 06-November-25			Bond Future	10.0332	10.1091	92.6740	92.3418	0
04/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	840.7100	751.9100	0.8407	0.7519	300
04/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3673.4100	3916.8500	3.6734	3.9169	0
04/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1712.9500	1567.1800	1.7130	1.5672	300
04/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2299.8600	2486.3300	2.2999	2.4863	0
04/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	3031.7200	2828.2500	3.0317	2.8283	0
04/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1353.5800	1482.3500	1.3536	1.4824	0
04/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4488.1200	4243.0800	4.4881	4.2431	0
04/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	822.6000	909.8000	0.8226	0.9098	300
04/03/2025	2032 On 05-February-26			Bond Future	10.1556	10.2357	94.4492	94.1103	0
04/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2286.6300	2120.0100	2.2866	2.1200	0
04/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2267.8900	2440.1700	2.2679	2.4402	0
04/03/2025	2032 On 07-May-26			Bond Future	10.2999	10.3846	92.0469	91.7013	0
04/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2213.7600	2057.1600	2.2138	2.0572	0
04/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2870.3700	3059.3700	2.8704	3.0594	0
04/03/2025	2033 On 08-May-25			Bond Future	129.5713	129.5785	129.5713	129.5785	9,712
04/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1048.7200	1041.4800	1.0487	1.0415	0
04/03/2025	2033 On 07-August-25			Bond Future	132.1407	132.1479	132.1407	132.1479	0

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04/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3490.6600	3497.9000	3.4907	3.4979	0
04/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2033 On 06-November-25			Bond Future	133.2013	133.2083	133.2013	133.2083	0
04/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	61.3400	68.2800	0.0613	0.0683	0
04/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2033 On 05-February-26			Bond Future	135.7858	135.7925	135.7858	135.7925	0
04/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2905.7900	2912.5000	2.9058	2.9125	0
04/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2033 On 07-May-26			Bond Future	136.7888	136.7950	136.7888	136.7950	0
04/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1628.7500	1634.9600	1.6288	1.6350	0
04/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2037 On 08-May-25			Bond Future	10.9408	11.0140	86.4613	86.0395	61,208
04/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	404.8500	326.1900	0.4049	0.3262	300
04/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3005.7900	3348.9200	3.0058	3.3489	0
04/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1576.1500	1366.2800	1.5762	1.3663	300
04/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1234.8400	1446.7600	1.2348	1.4468	0
04/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3376.5900	3058.4500	3.3766	3.0585	0
04/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	450.3900	554.0400	0.4504	0.5540	300
04/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	7168.4100	6766.2000	7.1684	6.7662	0
04/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	58.8900	78.4700	0.0589	0.0785	0
04/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8642.7700	8230.2300	8.6428	8.2302	15,000
04/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	24.7600	34.0100	0.0248	0.0340	0
04/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	12209.8300	11788.6700	12.2098	11.7887	7,500
04/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1.1600	1.7900	0.0012	0.0018	0
04/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12440.1500	12018.8800	12.4402	12.0189	7,500
04/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.9200	1.4400	0.0009	0.0014	0
04/03/2025	2037 On 07-August-25			Bond Future	11.0539	11.1301	83.8939	83.4638	74,415
04/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	596.4000	513.3600	0.5964	0.5134	2,541
04/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	4778.5600	5125.6200	4.7786	5.1256	0
04/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	850.9000	742.4300	0.8509	0.7424	300
04/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4070.9000	4392.5300	4.0709	4.3925	0
04/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	943.0100	826.0900	0.9430	0.8261	2,341
04/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	3865.3300	4178.5100	3.8653	4.1785	0
04/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	1123.8100	991.2400	1.1238	0.9912	200

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04/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3513.8600	3811.3900	3.5139	3.8114	0
04/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	2037.7500	1840.3300	2.0378	1.8403	300
04/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2343.5700	2576.2500	2.3436	2.5763	0
04/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2249.0200	2039.1800	2.2490	2.0392	0
04/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2157.7500	2378.0100	2.1578	2.3780	2,541
04/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3442.5500	3175.0500	3.4426	3.1751	0
04/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1404.7100	1567.3100	1.4047	1.5673	2,541
04/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	5021.5500	4700.6900	5.0216	4.7007	0
04/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	836.0500	945.2900	0.8361	0.9453	2,541
04/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	5063.2100	4741.2000	5.0632	4.7412	0
04/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	825.0400	933.1300	0.8250	0.9331	300
04/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6522.7200	6167.2500	6.5227	6.1673	0
04/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	522.8000	597.4300	0.5228	0.5974	2,541
04/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	10249.9500	9843.3800	10.2500	9.8434	0
04/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	128.6200	152.1500	0.1286	0.1522	0
04/03/2025	2037 On 06-November-25			Bond Future	11.1682	11.2475	85.5173	85.0787	0
04/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	1094.3000	977.1000	1.0943	0.9771	300
04/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	4923.4700	5244.9300	4.9235	5.2449	0
04/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2232.5200	2041.8800	2.2325	2.0419	300
04/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3174.2100	3422.2300	3.1742	3.4222	0
04/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4258.4800	3982.0200	4.2585	3.9820	0
04/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1747.8400	1910.0400	1.7478	1.9100	0
04/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6296.9300	5965.4100	6.2969	5.9654	0
04/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1033.3900	1140.5300	1.0334	1.1405	300
04/03/2025	2037 On 05-February-26			Bond Future	11.2946	11.3772	82.8968	82.4495	0
04/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1604.2100	1462.4400	1.6042	1.4624	1,930
04/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5214.7600	5520.3400	5.2148	5.5203	0
04/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	2157.6800	1984.3500	2.1577	1.9844	1,970
04/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4342.6700	4616.6900	4.3427	4.6167	0
04/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2942.5400	2731.4500	2.9425	2.7315	0
04/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3459.3800	3695.6400	3.4594	3.6956	0
04/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3410.8200	3180.3000	3.4108	3.1803	0
04/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3056.4800	3273.3100	3.0565	3.2733	1,930
04/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	5053.3800	4767.7600	5.0534	4.7678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2056.8800	2218.6100	2.0569	2.2186	1,930
04/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6550.9700	6228.0300	6.5510	6.2280	0
04/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1475.3700	1599.7800	1.4754	1.5998	1,970
04/03/2025	2037 On 07-May-26			Bond Future	11.4405	11.5266	84.4378	83.9817	0
04/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3246.6100	3030.9200	3.2466	3.0309	0
04/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	3890.7400	4131.0600	3.8907	4.1311	0
04/03/2025	2038 On 08-May-25			Bond Future	141.4035	141.2601	141.4035	141.2601	2,918
04/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1723.4500	1580.0600	1.7235	1.5801	0
04/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2038 On 07-August-25			Bond Future	142.0893	141.9427	142.0893	141.9427	0
04/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	2529.2600	2382.7400	2.5293	2.3827	0
04/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2038 On 06-November-25			Bond Future	144.8739	144.7241	144.8739	144.7241	0
04/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	993.9200	844.1300	0.9939	0.8441	0
04/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2038 On 05-February-26			Bond Future	145.5232	145.3701	145.5232	145.3701	0
04/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	2323.1900	2170.1300	2.3232	2.1701	0
04/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2038 On 07-May-26			Bond Future	148.2690	148.1125	148.2690	148.1125	0
04/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3738.9600	3582.5200	3.7390	3.5825	0
04/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2040 On 08-May-25			Bond Future	11.2522	11.3356	86.4862	85.9670	30,688
04/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	8045.5900	7548.4600	8.0456	7.5485	0
04/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	58.9000	80.9900	0.0589	0.0810	0
04/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8669.8500	8167.3900	8.6699	8.1674	15,000
04/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	42.8800	59.6400	0.0429	0.0596	0
04/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	12106.1600	11588.7700	12.1062	11.5888	7,500
04/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3.3200	5.1500	0.0033	0.0052	0
04/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	12448.9500	11931.1500	12.4490	11.9312	7,500
04/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2.4700	3.8900	0.0025	0.0039	0
04/03/2025	2040 On 07-August-25			Bond Future	11.3670	11.4538	83.6687	83.1391	33,389
04/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10805.9200	10308.4200	10.8059	10.3084	0
04/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	159.4900	191.5400	0.1595	0.1915	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	2040 On 06-November-25			Bond Future	11.4824	11.5725	85.2877	84.7477	0
04/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	4255.9100	3931.5000	4.2559	3.9315	0
04/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2141.7800	2357.3500	2.1418	2.3574	0
04/03/2025	2040 On 05-February-26			Bond Future	11.6091	11.7027	82.4121	81.8615	0
04/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	3084.3700	2827.8300	3.0844	2.8278	0
04/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	3792.6800	4086.7300	3.7927	4.0867	0
04/03/2025	2040 On 07-May-26			Bond Future	11.7530	11.8503	83.9436	83.3824	0
04/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3703.3200	3431.4400	3.7033	3.4314	0
04/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4185.8700	4475.1900	4.1859	4.4752	0
04/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2044 On 08-May-25			Bond Future	11.3840	11.4622	82.2104	81.7108	72,918
04/03/2025	2044 On 08-May-25		Put	Bond Future	17789.5600	18289.2200	17.7896	18.2892	0
04/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	320.2100	249.3600	0.3202	0.2494	9,000
04/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	3870.2700	4299.0800	3.8703	4.2991	0
04/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	415.8900	328.4000	0.4159	0.3284	2,490
04/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3486.3900	3898.5600	3.4864	3.8986	0
04/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1437.0800	1218.2900	1.4371	1.2183	9,000
04/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1655.8500	1936.7200	1.6559	1.9367	0
04/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2574.5500	2262.0800	2.5746	2.2621	0
04/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	895.7100	1082.9000	0.8957	1.0829	2,490
04/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	3060.1400	2717.8500	3.0601	2.7179	0
04/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	703.6500	861.0200	0.7037	0.8610	9,000
04/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	6267.9500	5815.0600	6.2680	5.8151	0
04/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	151.5300	198.3000	0.1515	0.1983	2,490
04/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7952.3300	7475.9600	7.9523	7.4760	0
04/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	66.7100	90.0000	0.0667	0.0900	0
04/03/2025	2044 On 07-August-25			Bond Future	11.4942	11.5753	79.4344	78.9248	16
04/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10597.0600	10123.6700	10.5971	10.1237	0
04/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	200.6400	236.8200	0.2006	0.2368	0
04/03/2025	2044 On 06-November-25			Bond Future	11.6043	11.6884	80.9715	80.4518	0
04/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	4036.4900	3735.4400	4.0365	3.7354	0
04/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2353.7700	2572.4000	2.3538	2.5724	0
04/03/2025	2044 On 05-February-26			Bond Future	11.7246	11.8119	78.1384	77.6086	0
04/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	3102.0100	2860.2900	3.1020	2.8603	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4116.2900	4404.4000	4.1163	4.4044	0
04/03/2025	2044 On 07-May-26			Bond Future	11.8602	11.9509	79.5902	79.0502	0
04/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3861.2900	3595.6900	3.8613	3.5957	0
04/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4222.8100	4497.2600	4.2228	4.4973	0
04/03/2025	2046 On 08-May-25			Bond Future	121.4368	121.4432	121.4368	121.4432	19,602
04/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	533.2100	526.8500	0.5332	0.5269	0
04/03/2025	2046 On 07-August-25			Bond Future	123.8449	123.8512	123.8449	123.8512	0
04/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	5154.9400	5161.2200	5.1549	5.1612	0
04/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2046 On 06-November-25			Bond Future	124.0242	124.0302	124.0242	124.0302	0
04/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1385.8300	1379.7800	1.3858	1.3798	0
04/03/2025	2046 On 05-February-26			Bond Future	126.4298	126.4355	126.4298	126.4355	0
04/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4779.8000	4785.4700	4.7798	4.7855	0
04/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2046 On 07-May-26			Bond Future	126.5234	126.5287	126.5234	126.5287	0
04/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	1573.3900	1578.6500	1.5734	1.5787	0
04/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2050 On 08-May-25			Bond Future	123.0370	123.0431	123.0370	123.0431	16,319
04/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1876.9800	1883.1400	1.8770	1.8831	0
04/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2050 On 07-August-25			Bond Future	123.1164	123.1226	123.1164	123.1226	0
04/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	3226.3900	3232.6000	3.2264	3.2326	0
04/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2050 On 06-November-25			Bond Future	125.5292	125.5352	125.5292	125.5352	0
04/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	1109.1800	1115.1900	1.1092	1.1152	0
04/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2050 On 05-February-26			Bond Future	125.5567	125.5624	125.5567	125.5624	0
04/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	2736.6800	2742.3900	2.7367	2.7424	0
04/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	2050 On 07-May-26			Bond Future	127.9254	127.9308	127.9254	127.9308	0
04/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3855.3600	3860.7900	3.8554	3.8608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	AL37 On 08-May-25			Index Future	1097.2010	1094.0270	1097.2010	1,094.0270	0
04/03/2025	AL37 On 07-August-25			Index Future	1118.6950	1115.4580	1118.6950	1,115.4580	0
04/03/2025	AL37 On 06-November-25			Index Future	1140.3720	1137.0690	1140.3720	1,137.0690	0
04/03/2025	AL37 On 05-February-26			Index Future	1162.2560	1158.8860	1162.2560	1,158.8860	0
04/03/2025	AL37 On 07-May-26			Index Future	1183.9740	1180.5380	1183.9740	1,180.5380	0
04/03/2025	AL7T On 08-May-25			Index Future	1314.6800	1309.0600	1314.6800	1,309.0600	0
04/03/2025	AL7T On 07-August-25			Index Future	1340.4340	1334.7030	1340.4340	1,334.7030	0
04/03/2025	AL7T On 06-November-25			Index Future	1366.4070	1360.5610	1366.4070	1,360.5610	0
04/03/2025	AL7T On 05-February-26			Index Future	1392.6290	1386.6670	1392.6290	1,386.6670	0
04/03/2025	AL7T On 07-May-26			Index Future	1418.6520	1412.5740	1418.6520	1,412.5740	0
04/03/2025	ALBI On 08-May-25			Index Future	1130.6640	1125.9300	1130.6640	1,125.9300	94
04/03/2025	ALBI On 07-August-25			Index Future	1152.8140	1147.9860	1152.8140	1,147.9860	0
04/03/2025	ALBI On 06-November-25			Index Future	1175.1510	1170.2270	1175.1510	1,170.2270	0
04/03/2025	ALBI On 05-February-26			Index Future	1197.7020	1192.6810	1197.7020	1,192.6810	0
04/03/2025	ALBI On 07-May-26			Index Future	1220.0830	1214.9630	1220.0830	1,214.9630	0
04/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C044 On 31-January-44			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
04/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	ES33 On 08-May-25			Bond Future	11.1736	11.2319	81.5799	81.3104	0
04/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6807.9100	6538.4500	6.8079	6.5385	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES33 On 07-August-25			Bond Future	11.3070	11.3680	83.1976	82.9228	0
04/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9393.0400	9118.1600	9.3930	9.1182	0
04/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES33 On 06-November-25			Bond Future	11.4581	11.5220	81.0316	80.7511	0
04/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2381.3400	2100.8400	2.3813	2.1008	0
04/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES33 On 05-February-26			Bond Future	11.6281	11.6952	82.6021	82.3159	0
04/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	593.3900	879.5300	0.5934	0.8795	0
04/03/2025	ES33 On 07-May-26			Bond Future	11.8144	11.8849	80.3619	80.0700	0
04/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	518.6900	810.5900	0.5187	0.8106	0
04/03/2025	ES42 On 08-May-25			Bond Future	11.7577	11.8310	76.6956	76.2647	0
04/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8064.7400	7633.8300	8.0647	7.6338	0
04/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES42 On 07-August-25			Bond Future	11.8756	11.9516	78.2163	77.7767	0
04/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9944.0800	9504.5400	9.9441	9.5045	0
04/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES42 On 06-November-25			Bond Future	12.0042	12.0832	75.4831	75.0347	0
04/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2149.2300	1700.8000	2.1492	1.7008	0
04/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES42 On 05-February-26			Bond Future	12.1409	12.2231	76.9445	76.4872	0
04/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1655.2200	2112.5200	1.6552	2.1125	0
04/03/2025	ES42 On 07-May-26			Bond Future	12.2933	12.3788	74.1278	73.6615	0
04/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	513.6100	979.9100	0.5136	0.9799	0
04/03/2025	GOVI On 08-May-25			GOVI	1113.3470	1108.7450	1113.3470	1,108.7450	639
04/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	913470.0000	867450.0000	91.3470	86.7450	0
04/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	GOVI On 07-August-25			GOVI	1135.1580	1130.4650	1135.1580	1,130.4650	0
04/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1241580.0000	1194650.0000	124.1580	119.4650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	GOVI On 06-November-25			GOVI	1157.1530	1152.3660	1157.1530	1,152.3660	0
04/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	451530.0000	403660.0000	45.1530	40.3660	0
04/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	GOVI On 05-February-26			GOVI	1179.3590	1174.4770	1179.3590	1,174.4770	0
04/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	293590.0000	244770.0000	29.3590	24.4770	0
04/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	GOVI On 07-May-26			GOVI	1201.3970	1196.4200	1201.3970	1,196.4200	0
04/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	243970.0000	194200.0000	24.3970	19.4200	0
04/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/03/2025	IGOV On 08-May-25			Index Future	381.7370	381.6190	381.7370	381.6190	895
04/03/2025	IGOV On 07-August-25			Index Future	389.3080	389.1870	389.3080	389.1870	0
04/03/2025	IGOV On 06-November-25			Index Future	396.9420	396.8180	396.9420	396.8180	0
04/03/2025	IGOV On 05-February-26			Index Future	404.6490	404.5200	404.6490	404.5200	0
04/03/2025	IGOV On 07-May-26			Index Future	412.2970	412.1650	412.2970	412.1650	0
04/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
04/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
04/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/03/2025	R033 On 08-May-25			Bond Future	9.9476	10.0419	101.4349	100.9287	9,365
04/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2550.1800	2197.0000	2.5502	2.1970	0
04/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	517.1800	670.2000	0.5172	0.6702	0
04/03/2025	R033 On 07-August-25			Bond Future	10.0411	10.1399	103.4217	102.9054	0
04/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2771.1500	2462.0800	2.7712	2.4621	0
04/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1272.0800	1479.2700	1.2721	1.4793	0
04/03/2025	R033 On 06-November-25			Bond Future	10.1473	10.2512	100.3791	99.8526	0
04/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2824.2300	2535.8800	2.8242	2.5359	0
04/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1900.5800	2138.7700	1.9006	2.1388	0
04/03/2025	R033 On 05-February-26			Bond Future	10.2670	10.3763	102.3015	101.7645	0
04/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3315.2100	3017.9200	3.3152	3.0179	0
04/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2223.4800	2463.1500	2.2235	2.4632	0
04/03/2025	R033 On 07-May-26			Bond Future	10.4067	10.5218	99.1610	98.6137	0
04/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2883.5600	2617.0300	2.8836	2.6170	0
04/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3010.8100	3291.6100	3.0108	3.2916	0
04/03/2025	R035 On 08-May-25			Bond Future	10.5060	10.5844	91.9250	91.4857	78,080
04/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	402.3000	318.3800	0.4023	0.3184	300
04/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	2841.9400	3197.4100	2.8419	3.1974	0
04/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	1150.4500	968.5100	1.1505	0.9685	150
04/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1522.6700	1780.1200	1.5227	1.7801	0
04/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1570.1700	1347.5000	1.5702	1.3475	300
04/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1155.1500	1371.8700	1.1552	1.3719	0
04/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2966.3700	2649.6400	2.9664	2.6496	0
04/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	514.7200	637.3800	0.5147	0.6374	150
04/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	3223.2300	2894.1500	3.2232	2.8942	0
04/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	447.2100	557.5200	0.4472	0.5575	300
04/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5301.8700	4907.2000	5.3019	4.9072	400
04/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	144.1800	188.9000	0.1442	0.1889	0
04/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6467.8000	6054.4500	6.4678	6.0545	0
04/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	75.8600	101.9000	0.0759	0.1019	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6858.9000	6441.1000	6.8589	6.4411	0
04/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	60.9700	82.5600	0.0610	0.0826	0
04/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	11281.0300	10842.7300	11.2810	10.8427	0
04/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.9600	3.0500	0.0020	0.0031	400
04/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	14247.3500	13808.0200	14.2474	13.8080	0
04/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0800	0.1400	0.0001	0.0001	400
04/03/2025	R035 On 07-August-25			Bond Future	10.6068	10.6885	93.7256	93.2776	0
04/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	834.1500	719.1000	0.8342	0.7191	300
04/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3796.1200	4129.1300	3.7961	4.1291	0
04/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	2006.5800	1796.9100	2.0066	1.7969	300
04/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2153.9100	2392.3000	2.1539	2.3923	0
04/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4557.9200	4230.8300	4.5579	4.2308	0
04/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	850.1600	971.1300	0.8502	0.9711	8,500
04/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4720.3100	4388.1400	4.7203	4.3881	0
04/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	804.9700	920.8600	0.8050	0.9209	300
04/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10442.5600	10013.4100	10.4426	10.0134	0
04/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	88.6700	107.5800	0.0887	0.1076	0
04/03/2025	R035 On 06-November-25			Bond Future	10.7216	10.8069	91.0342	90.5772	0
04/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	830.3900	728.7400	0.8304	0.7287	2,000
04/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5339.5100	5694.8100	5.3395	5.6948	0
04/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	1109.8200	984.0900	1.1098	0.9841	300
04/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4649.7700	4980.9900	4.6498	4.9810	0
04/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1803.1900	1627.3500	1.8032	1.6274	2,000
04/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3499.4600	3780.5700	3.4995	3.7806	0
04/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2236.5900	2034.5300	2.2366	2.0345	300
04/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3002.0900	3256.9800	3.0021	3.2570	0
04/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3339.5000	3083.0400	3.3395	3.0830	250
04/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2122.7100	2323.2000	2.1227	2.3232	0
04/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	4187.4500	3897.9300	4.1875	3.8979	0
04/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1664.2400	1831.6700	1.6642	1.8317	0
04/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	5026.4000	4709.8000	5.0264	4.7098	0
04/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1324.1500	1464.5000	1.3242	1.4645	2,000
04/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	5101.5100	4782.7100	5.1015	4.7827	0
04/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1297.7600	1435.9100	1.2978	1.4359	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5948.9100	5607.6500	5.9489	5.6077	0
04/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1039.2400	1154.9300	1.0392	1.1549	300
04/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	7070.7200	6705.2700	7.0707	6.7053	0
04/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	781.2600	872.7600	0.7813	0.8728	250
04/03/2025	R035 On 05-February-26			Bond Future	10.8502	10.9394	92.7784	92.3124	0
04/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2832.2200	2609.7400	2.8322	2.6097	0
04/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3148.3700	3391.9100	3.1484	3.3919	0
04/03/2025	R035 On 07-May-26			Bond Future	10.9885	11.0818	90.0000	89.5250	0
04/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	3044.2800	2821.9600	3.0443	2.8220	0
04/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3704.5500	3957.2900	3.7046	3.9573	0
04/03/2025	R038 On 08-May-25			Bond Future	10.9648	11.0381	100.6400	100.1441	9,052
04/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2692.3400	2375.9200	2.6923	2.3759	0
04/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	849.9200	1029.3900	0.8499	1.0294	0
04/03/2025	R038 On 07-August-25			Bond Future	11.0748	11.1511	102.6112	102.1054	0
04/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	3018.8200	2740.1200	3.0188	2.7401	0
04/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	1928.3000	2155.3200	1.9283	2.1553	0
04/03/2025	R038 On 06-November-25			Bond Future	11.1951	11.2746	99.1113	98.5956	0
04/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2380.6500	2165.9500	2.3807	2.1660	1,770
04/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3796.6800	4097.7300	3.7967	4.0977	0
04/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	3248.7000	2988.1000	3.2487	2.9881	0
04/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	2956.8200	3211.9700	2.9568	3.2120	0
04/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7992.4900	7585.8300	7.9925	7.5858	0
04/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	988.1800	1097.2700	0.9882	1.0973	1,770
04/03/2025	R038 On 05-February-26			Bond Future	11.3258	11.4087	101.0091	100.4831	0
04/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	4003.0100	3725.2900	4.0030	3.7253	0
04/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3279.2100	3527.4700	3.2792	3.5275	0
04/03/2025	R038 On 07-May-26			Bond Future	11.4715	11.5580	97.4025	96.8663	0
04/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3893.7000	3633.9000	3.8937	3.6339	0
04/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4340.4500	4616.8300	4.3405	4.6168	0
04/03/2025	R053 On 08-May-25			Bond Future	11.2865	11.3596	104.1956	103.5665	22,700
04/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10703.6500	10100.3900	10.7037	10.1004	0
04/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	75.2500	101.1600	0.0753	0.1012	0
04/03/2025	R053 On 07-August-25			Bond Future	11.3847	11.4604	106.2364	105.5948	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13689.6200	13096.8900	13.6896	13.0969	0
04/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	287.3200	336.1600	0.2873	0.3362	0
04/03/2025	R053 On 06-November-25			Bond Future	11.4905	11.5690	102.4284	101.7740	0
04/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	5278.7900	4898.8800	5.2788	4.8989	0
04/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3064.6900	3339.1200	3.0647	3.3391	0
04/03/2025	R053 On 05-February-26			Bond Future	11.6038	11.6853	104.3895	103.7223	0
04/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	4170.7300	3858.4900	4.1707	3.8585	0
04/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5114.9900	5469.9500	5.1150	5.4700	0
04/03/2025	R053 On 07-May-26			Bond Future	11.7279	11.8127	100.4685	99.7884	0
04/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	5181.8100	4843.0400	5.1818	4.8430	0
04/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5488.5100	5829.7900	5.4885	5.8298	0
04/03/2025	R186 On 08-May-25			Bond Future	8.2947	8.3520	107.3624	107.2760	158,824
04/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	396.6900	342.8700	0.3967	0.3429	0
04/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	132.3700	164.9800	0.1324	0.1650	0
04/03/2025	R186 On 07-August-25			Bond Future	8.3661	8.4348	104.1564	104.0682	0
04/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1174.9000	1101.8900	1.1749	1.1019	1,983
04/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	85.7200	100.9500	0.0857	0.1010	0
04/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1712.9500	1632.8900	1.7130	1.6329	0
04/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	43.7000	51.8800	0.0437	0.0519	0
04/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2400.7200	2316.2500	2.4007	2.3163	0
04/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	19.1200	22.8900	0.0191	0.0229	1,983
04/03/2025	R186 On 06-November-25			Bond Future	8.4873	8.5728	106.1726	106.0823	447
04/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	186.3100	158.7000	0.1863	0.1587	0
04/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	564.6600	627.2900	0.5647	0.6273	0
04/03/2025	R186 On 05-February-26			Bond Future	8.7127	8.8248	102.8992	102.8069	0
04/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	261.3800	226.6200	0.2614	0.2266	0
04/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	494.5600	552.0800	0.4946	0.5521	0
04/03/2025	R186 On 07-May-26			Bond Future	9.2282	9.3894	104.8136	104.7192	0
04/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	177.6500	147.6100	0.1777	0.1476	0
04/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	494.0400	558.4000	0.4940	0.5584	0
04/03/2025	R202 On 08-May-25			Bond Future	273.6538	273.6684	273.6538	273.6684	2,157
04/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	1343.8100	1358.3600	1.3438	1.3584	0
04/03/2025	R202 On 08-May-25	272.31	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
04/03/2025	R202 On 07-August-25			Bond Future	273.8605	273.8750	273.8605	273.8750	0
04/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	2260.5400	2275.0200	2.2605	2.2750	0
04/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	R202 On 06-November-25			Bond Future	279.2279	279.2420	279.2279	279.2420	0
04/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	3587.9400	3601.9800	3.5879	3.6020	0
04/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	R202 On 05-February-26			Bond Future	279.3219	279.3353	279.3219	279.3353	0
04/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	1501.8500	1515.3000	1.5019	1.5153	0
04/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	R202 On 07-May-26			Bond Future	284.5924	284.6051	284.5924	284.6051	0
04/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	7042.4100	7055.0700	7.0424	7.0551	0
04/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	R209 On 08-May-25			Bond Future	10.7306	10.7985	72.3516	72.0083	28,715
04/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5637.2200	5314.1100	5.6372	5.3141	0
04/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	65.4400	85.6000	0.0654	0.0856	0
04/03/2025	R209 On 07-August-25			Bond Future	10.8281	10.8985	73.7687	73.4186	0
04/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8622.9600	8294.8400	8.6230	8.2948	0
04/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	132.4900	154.5100	0.1325	0.1545	0
04/03/2025	R209 On 06-November-25			Bond Future	10.9351	11.0083	72.0440	71.6869	0
04/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3283.3200	3069.8400	3.2833	3.0698	0
04/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1668.5700	1812.1700	1.6686	1.8122	0
04/03/2025	R209 On 05-February-26			Bond Future	11.0518	11.1279	73.4240	73.0598	0
04/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2470.3800	2301.7100	2.4704	2.3017	0
04/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3058.2200	3253.7300	3.0582	3.2537	0
04/03/2025	R209 On 07-May-26			Bond Future	11.1823	11.2615	71.6391	71.2678	0
04/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2825.7200	2649.4100	2.8257	2.6494	0
04/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3356.5100	3551.4600	3.3565	3.5515	0
04/03/2025	R210 On 08-May-25			Bond Future	246.1903	246.1360	246.1903	246.1360	3,395
04/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1839.6600	1893.9800	1.8397	1.8940	0
04/03/2025	R210 On 07-August-25			Bond Future	251.0722	251.0165	251.0722	251.0165	0
04/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	2632.1600	2576.5300	2.6322	2.5765	0
04/03/2025	R210 On 07-August-25	248.44	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
04/03/2025	R210 On 06-November-25			Bond Future	252.5855	252.5279	252.5855	252.5279	0
04/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	445.5000	387.9200	0.4455	0.3879	0
04/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	R210 On 05-February-26			Bond Future	257.4855	257.4260	257.4855	257.4260	0
04/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4385.4900	4326.0200	4.3855	4.3260	0
04/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	R210 On 07-May-26			Bond Future	258.8713	258.8094	258.8713	258.8094	0
04/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	3471.3400	3409.3900	3.4713	3.4094	0
04/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/03/2025	R213 On 08-May-25			Bond Future	9.5085	9.5770	90.4006	90.1218	101,802
04/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4103.1500	3849.8700	4.1032	3.8499	0
04/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	92.2800	117.8200	0.0923	0.1178	0
04/03/2025	R213 On 07-August-25			Bond Future	9.5921	9.6644	92.1714	91.8870	17
04/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7740.0300	7463.5900	7.7400	7.4636	0
04/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	35.7100	43.6500	0.0357	0.0437	0
04/03/2025	R213 On 06-November-25			Bond Future	9.6953	9.7720	90.4021	90.1119	0
04/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2555.4600	2381.1800	2.5555	2.3812	0
04/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1223.0000	1338.8800	1.2230	1.3389	0
04/03/2025	R213 On 05-February-26			Bond Future	9.8172	9.8987	92.1346	91.8386	0
04/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2098.5800	1947.5600	2.0986	1.9476	0
04/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1834.2000	1979.1300	1.8342	1.9791	0
04/03/2025	R213 On 07-May-26			Bond Future	9.9564	10.0432	90.2973	89.9955	0
04/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1870.4600	1734.1600	1.8705	1.7342	0
04/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2417.9100	2583.4400	2.4179	2.5834	0
04/03/2025	R214 On 08-May-25			Bond Future	11.1579	11.2306	67.0504	66.6587	16,369
04/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	6299.8800	5928.9600	6.2999	5.9290	0
04/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	63.7800	84.5500	0.0638	0.0846	0
04/03/2025	R214 On 07-August-25			Bond Future	11.2532	11.3285	68.3638	67.9644	0
04/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8469.5100	8102.1900	8.4695	8.1022	0
04/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	192.7100	224.8300	0.1927	0.2248	0
04/03/2025	R214 On 06-November-25			Bond Future	11.3584	11.4363	66.3872	65.9799	0
04/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3447.1100	3210.2600	3.4471	3.2103	0
04/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	1992.2100	2162.7400	1.9922	2.1627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2025	R214 On 05-February-26			Bond Future	11.4732	11.5540	67.6591	67.2438	0
04/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2433.7700	2250.8900	2.4338	2.2509	0
04/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3549.7600	3782.2600	3.5498	3.7823	0
04/03/2025	R214 On 07-May-26			Bond Future	11.5936	11.6773	65.6189	65.1955	0
04/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3256.1000	3047.9200	3.2561	3.0479	0
04/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3580.7000	3795.9200	3.5807	3.7959	0
04/03/2025	R248 On 08-May-25			Bond Future	11.3145	11.3924	80.9086	80.3907	268,613
04/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7940.0200	7451.1000	7.9400	7.4511	0
04/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	87.9200	116.9600	0.0879	0.1170	0
04/03/2025	R248 On 07-August-25			Bond Future	11.4122	11.4930	82.4934	81.9653	0
04/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10692.1000	10205.0000	10.6921	10.2050	0
04/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	232.6600	273.7400	0.2327	0.2737	0
04/03/2025	R248 On 06-November-25			Bond Future	11.5194	11.6031	79.6480	79.1093	0
04/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	4030.4000	3726.9700	4.0304	3.7270	0
04/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2624.6600	2859.8700	2.6247	2.8599	0
04/03/2025	R248 On 05-February-26			Bond Future	11.6362	11.7231	81.1737	80.6245	0
04/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	3239.9100	2990.6700	3.2399	2.9907	0
04/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4373.7500	4673.6700	4.3738	4.6737	0
04/03/2025	R248 On 07-May-26			Bond Future	11.7581	11.8483	78.2421	77.6824	0
04/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	4133.7900	3854.5000	4.1338	3.8545	0
04/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4371.9800	4652.4300	4.3720	4.6524	0
04/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0