



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For 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
06/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	2029 On 08-May-25			Bond Future	136.4970	136.4799	136.4970	136.4799	5,933
06/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1353.0200	1370.1200	1.3530	1.3701	0
06/03/2025	2029 On 07-August-25			Bond Future	139.2044	139.1868	139.2044	139.1868	0
06/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1794.3700	1776.7800	1.7944	1.7768	0
06/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2029 On 06-November-25			Bond Future	140.5027	140.4851	140.5027	140.4851	68
06/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	712.7200	695.0800	0.7127	0.6951	0
06/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2029 On 05-February-26			Bond Future	143.2303	143.2119	143.2303	143.2119	0
06/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3120.3200	3101.9200	3.1203	3.1019	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2029 On 07-May-26			Bond Future	144.4763	144.4577	144.4763	144.4577	0
06/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2656.3200	2637.7300	2.6563	2.6377	0
06/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2030 On 08-May-25			Bond Future	9.1053	9.0749	98.0680	98.1800	65,591
06/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	222.0800	250.9100	0.2221	0.2509	800
06/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1799.8100	1716.7000	1.7998	1.7167	0
06/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	257.3600	289.2400	0.2574	0.2892	300
06/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1685.3600	1605.3000	1.6854	1.6053	0
06/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	538.6700	589.6900	0.5387	0.5897	1,320
06/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1111.2100	1050.2900	1.1112	1.0503	0
06/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	959.1100	1029.0400	0.9591	1.0290	800
06/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	685.4200	643.4100	0.6854	0.6434	0
06/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	1045.9300	1118.8800	1.0459	1.1189	300
06/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	626.0000	587.0100	0.6260	0.5870	0
06/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1614.7700	1702.6000	1.6148	1.7026	680
06/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	359.2800	335.1700	0.3593	0.3352	0
06/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1864.7600	1957.1700	1.8648	1.9572	0
06/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	284.7700	265.2400	0.2848	0.2652	300
06/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3065.8500	3170.9100	3.0659	3.1709	0
06/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	95.3900	88.5100	0.0954	0.0885	0
06/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3261.8300	3368.0100	3.2618	3.3680	0
06/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	79.7000	73.9400	0.0797	0.0739	800
06/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4329.2800	4439.1800	4.3293	4.4392	1,640
06/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	28.2300	26.1900	0.0282	0.0262	0
06/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5613.6900	5725.2300	5.6137	5.7252	2,280
06/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	5.4600	5.0600	0.0055	0.0051	0
06/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9490.7900	9602.7300	9.4908	9.6027	0
06/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,640
06/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10833.9300	10945.8700	10.8339	10.9459	0
06/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
06/03/2025	2030 On 07-August-25			Bond Future	9.1887	9.1561	95.9790	96.0930	47,294
06/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	480.8000	516.8900	0.4808	0.5169	300
06/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2139.7900	2061.8900	2.1398	2.0619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1238.0900	1302.1600	1.2381	1.3022	300
06/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1128.3600	1078.4400	1.1284	1.0784	0
06/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2615.6100	2705.6300	2.6156	2.7056	0
06/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	469.2700	445.3000	0.4693	0.4453	300
06/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4551.4000	4656.7200	4.5514	4.6567	1,054
06/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	156.6500	147.9800	0.1567	0.1480	0
06/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6484.2000	6595.9300	6.4842	6.5959	0
06/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	35.7400	33.4800	0.0357	0.0335	0
06/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9625.0200	9738.8800	9.6250	9.7389	0
06/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.7300	1.6000	0.0017	0.0016	1,054
06/03/2025	2030 On 06-November-25			Bond Future	9.2776	9.2429	97.8377	97.9537	0
06/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	629.2700	666.9200	0.6293	0.6669	300
06/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2512.2200	2433.9300	2.5122	2.4339	0
06/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1356.4100	1416.4900	1.3564	1.4165	300
06/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1548.8400	1492.9800	1.5488	1.4930	0
06/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1979.0700	2052.1500	1.9791	2.0522	0
06/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1108.4300	1065.5700	1.1084	1.0656	0
06/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3242.4500	3332.7000	3.2425	3.3327	0
06/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	610.5300	584.8400	0.6105	0.5848	300
06/03/2025	2030 On 05-February-26			Bond Future	9.3865	9.3493	95.7054	95.8233	0
06/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1859.1400	1925.8900	1.8591	1.9259	0
06/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1532.6300	1481.4900	1.5326	1.4815	0
06/03/2025	2030 On 07-May-26			Bond Future	9.5371	9.4970	97.4875	97.6072	0
06/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1604.9800	1664.1000	1.6050	1.6641	0
06/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2045.0300	1984.4000	2.0450	1.9844	0
06/03/2025	2032 On 08-May-25			Bond Future	9.8486	9.8083	93.0954	93.2838	127,136
06/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	262.4100	307.2700	0.2624	0.3073	300
06/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2386.6200	2243.1200	2.3866	2.2431	0
06/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	283.7000	331.0500	0.2837	0.3311	800
06/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2311.8900	2170.8800	2.3119	2.1709	0
06/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1195.4200	1308.3600	1.1954	1.3084	300
06/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	955.6500	880.2300	0.9557	0.8802	0
06/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1249.9100	1365.3600	1.2499	1.3654	800
06/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	917.1500	844.2400	0.9172	0.8442	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2402.3500	2554.2600	2.4024	2.5543	0
06/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	415.9000	379.4500	0.4159	0.3795	300
06/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4880.7600	5060.8500	4.8808	5.0609	0
06/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	90.1700	81.9000	0.0902	0.0819	0
06/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5129.2500	5310.5200	5.1293	5.3105	0
06/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	77.4100	70.3200	0.0774	0.0703	800
06/03/2025	2032 On 07-August-25			Bond Future	9.9428	9.9005	94.9193	95.1112	0
06/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	612.9700	670.0500	0.6130	0.6701	300
06/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3113.0300	2978.1700	3.1130	2.9782	0
06/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1496.7200	1597.5800	1.4967	1.5976	300
06/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1690.9300	1599.8500	1.6909	1.5999	0
06/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3509.0200	3659.9000	3.5090	3.6599	0
06/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	636.4000	595.3400	0.6364	0.5953	300
06/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8858.0800	9044.9400	8.8581	9.0449	0
06/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	70.1400	65.0600	0.0701	0.0651	0
06/03/2025	2032 On 06-November-25			Bond Future	10.0510	10.0065	92.5961	92.7915	0
06/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	811.8800	871.7400	0.8119	0.8717	300
06/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3722.5400	3586.9900	3.7225	3.5870	0
06/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1669.0200	1763.9700	1.6690	1.7640	300
06/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2333.8900	2233.4300	2.3339	2.2334	0
06/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2974.2400	3102.9900	2.9742	3.1030	0
06/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1374.0600	1307.4000	1.3741	1.3074	0
06/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4422.0700	4574.0500	4.4221	4.5741	0
06/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	834.5100	791.0800	0.8345	0.7911	300
06/03/2025	2032 On 05-February-26			Bond Future	10.1741	10.1272	94.3708	94.5697	0
06/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2239.8900	2345.6300	2.2399	2.3456	0
06/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2299.4900	2206.3800	2.2995	2.2064	0
06/03/2025	2032 On 07-May-26			Bond Future	10.3190	10.2696	91.9686	92.1708	0
06/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2171.0900	2269.8200	2.1711	2.2698	0
06/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2906.0400	2802.5500	2.9060	2.8026	0
06/03/2025	2033 On 08-May-25			Bond Future	129.5891	129.5498	129.5891	129.5498	9,939
06/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1030.9400	1070.2300	1.0309	1.0702	0
06/03/2025	2033 On 07-August-25			Bond Future	132.1595	132.1192	132.1595	132.1192	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3509.4500	3469.2000	3.5095	3.4692	0
06/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2033 On 06-November-25			Bond Future	133.2209	133.1801	133.2209	133.1801	0
06/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	80.8500	40.1100	0.0809	0.0401	0
06/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2033 On 05-February-26			Bond Future	135.8072	135.7653	135.8072	135.7653	0
06/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2927.2300	2885.2900	2.9272	2.8853	0
06/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2033 On 07-May-26			Bond Future	136.8107	136.7683	136.8107	136.7683	0
06/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1650.7100	1608.3100	1.6507	1.6083	0
06/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2037 On 08-May-25			Bond Future	10.9975	10.9319	86.1346	86.5123	62,690
06/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	323.8200	408.7000	0.3238	0.4087	300
06/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3251.4800	2958.6700	3.2515	2.9587	0
06/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1381.9000	1593.4300	1.3819	1.5934	300
06/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1367.3100	1201.1500	1.3673	1.2012	0
06/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3104.2500	3408.8500	3.1043	3.4089	0
06/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	504.7700	431.6800	0.5048	0.4317	300
06/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6848.6400	7215.2100	6.8486	7.2152	0
06/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	65.8400	54.7200	0.0658	0.0547	0
06/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8318.7900	8691.6800	8.3188	8.6917	15,000
06/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	27.5000	22.7000	0.0275	0.0227	0
06/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11883.2100	12260.6500	11.8832	12.2607	7,500
06/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1.2600	1.0100	0.0013	0.0010	0
06/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12113.5100	12491.0000	12.1135	12.4910	7,500
06/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1.0000	0.8000	0.0010	0.0008	0
06/03/2025	2037 On 07-August-25			Bond Future	11.1128	11.0446	83.5612	83.9462	74,415
06/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	519.0600	603.0200	0.5191	0.6030	2,541
06/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5033.9300	4732.8900	5.0339	4.7329	0
06/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	751.4300	860.0000	0.7514	0.8600	300
06/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4304.1400	4027.7100	4.3041	4.0277	0
06/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	836.3000	952.9700	0.8363	0.9530	2,341
06/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4091.3300	3823.0000	4.0913	3.8230	0
06/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	1003.8200	1135.3800	1.0038	1.1354	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3726.5800	3473.1400	3.7266	3.4731	0
06/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1864.5600	2056.5000	1.8646	2.0565	300
06/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2503.0900	2310.0300	2.5031	2.3100	0
06/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2065.9800	2269.2200	2.0660	2.2692	0
06/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2307.4200	2125.6600	2.3074	2.1257	2,541
06/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3215.1700	3469.8900	3.2152	3.4699	0
06/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1510.0400	1379.7600	1.5100	1.3798	2,541
06/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4755.5100	5056.0800	4.7555	5.0561	0
06/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	902.7200	818.2900	0.9027	0.8183	2,541
06/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4796.3700	5097.9000	4.7964	5.0979	0
06/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	890.9100	807.4400	0.8909	0.8074	300
06/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6233.0800	6562.2900	6.2331	6.5623	0
06/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	565.8700	510.0800	0.5659	0.5101	2,541
06/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9929.0500	10297.8400	9.9291	10.2978	0
06/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	140.4300	124.2200	0.1404	0.1242	0
06/03/2025	2037 On 06-November-25			Bond Future	11.2293	11.1585	85.1791	85.5713	0
06/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	991.4200	1105.5600	0.9914	1.1056	300
06/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5158.8200	4880.7800	5.1588	4.8808	0
06/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2069.8100	2252.0300	2.0698	2.2520	300
06/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3349.7300	3139.7700	3.3497	3.1398	0
06/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4029.3100	4288.4700	4.0293	4.2885	0
06/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1856.9000	1723.8800	1.8569	1.7239	0
06/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6027.4000	6334.2100	6.0274	6.3342	0
06/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1102.0900	1016.7200	1.1021	1.0167	300
06/03/2025	2037 On 05-February-26			Bond Future	11.3580	11.2844	82.5531	82.9526	0
06/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1483.4200	1618.9400	1.4834	1.6189	1,930
06/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5437.7200	5173.7300	5.4377	5.1737	0
06/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	2011.4800	2176.0600	2.0115	2.1761	1,970
06/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4540.2200	4305.2900	4.5402	4.3053	0
06/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2766.4700	2965.4200	2.7665	2.9654	0
06/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3627.0600	3426.5000	3.6271	3.4265	0
06/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3219.6100	3436.0600	3.2196	3.4361	0
06/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3209.0200	3025.9600	3.2090	3.0260	1,930
06/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4820.1200	5085.5500	4.8201	5.0856	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2167.3700	2033.2900	2.1674	2.0333	1,930
06/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6290.0800	6588.0300	6.2901	6.5880	0
06/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1558.2300	1456.6700	1.5582	1.4567	1,970
06/03/2025	2037 On 07-May-26			Bond Future	11.5063	11.4296	84.0889	84.4955	0
06/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3069.4000	3270.9900	3.0694	3.2710	0
06/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4062.3800	3857.3500	4.0624	3.8574	0
06/03/2025	2038 On 08-May-25			Bond Future	140.7741	141.3818	140.7741	141.3818	2,918
06/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1094.0700	1701.7500	1.0941	1.7018	0
06/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2038 On 07-August-25			Bond Future	141.4466	142.0672	141.4466	142.0672	0
06/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1886.6200	2507.1700	1.8866	2.5072	0
06/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2038 On 06-November-25			Bond Future	144.2203	144.8525	144.2203	144.8525	0
06/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	340.3100	972.5100	0.3403	0.9725	0
06/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2038 On 05-February-26			Bond Future	144.8563	145.5014	144.8563	145.5014	0
06/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1656.2500	2301.4200	1.6563	2.3014	0
06/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2038 On 07-May-26			Bond Future	147.5916	148.2485	147.5916	148.2485	0
06/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3061.6100	3718.4600	3.0616	3.7185	0
06/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2040 On 08-May-25			Bond Future	11.3036	11.2433	86.1658	86.5417	30,578
06/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7730.6200	8096.8800	7.7306	8.0969	0
06/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	64.3800	54.6700	0.0644	0.0547	0
06/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8353.2200	8722.0900	8.3532	8.7221	15,000
06/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	46.7000	39.6000	0.0467	0.0396	0
06/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11785.9400	12161.3000	11.7859	12.1613	7,500
06/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3.5500	2.9400	0.0036	0.0029	0
06/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	12128.6700	12504.1800	12.1287	12.5042	7,500
06/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2.6400	2.1800	0.0026	0.0022	0
06/03/2025	2040 On 07-August-25			Bond Future	11.4204	11.3578	83.3423	83.7255	33,389
06/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10491.9200	10857.4800	10.4919	10.8575	0
06/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	171.8900	154.2200	0.1719	0.1542	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	2040 On 06-November-25			Bond Future	11.5377	11.4727	84.9559	85.3464	0
06/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	4038.9900	4286.6900	4.0390	4.2867	0
06/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2256.6500	2113.8700	2.2567	2.1139	0
06/03/2025	2040 On 05-February-26			Bond Future	11.6663	11.5988	82.0750	82.4727	0
06/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2912.5000	3108.9500	2.9125	3.1090	0
06/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	3957.9400	3756.6900	3.9579	3.7567	0
06/03/2025	2040 On 07-May-26			Bond Future	11.8122	11.7422	83.6014	84.0061	0
06/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3524.1200	3730.3600	3.5241	3.7304	0
06/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4348.8400	4150.3200	4.3488	4.1503	0
06/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2044 On 08-May-25			Bond Future	11.4356	11.3599	81.8805	82.3655	72,918
06/03/2025	2044 On 08-May-25		Put	Bond Future	18119.5500	17634.5300	18.1196	17.6345	0
06/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	254.9300	340.2700	0.2549	0.3403	9,000
06/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4134.9800	3735.3000	4.1350	3.7353	0
06/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	336.7100	440.8700	0.3367	0.4409	2,490
06/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3737.2000	3356.3400	3.7372	3.3563	0
06/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1258.4000	1501.8700	1.2584	1.5019	9,000
06/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1807.1600	1565.6100	1.8072	1.5656	0
06/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2334.5800	2668.6200	2.3346	2.6686	0
06/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	985.7300	834.7500	0.9857	0.8348	2,490
06/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2802.3900	3163.6700	2.8024	3.1637	0
06/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	775.8900	652.1500	0.7759	0.6522	9,000
06/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5953.5600	6407.2800	5.9536	6.4073	0
06/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	167.1300	135.8300	0.1671	0.1358	2,490
06/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7628.7500	8099.4600	7.6288	8.0995	0
06/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	73.1200	58.8100	0.0731	0.0588	0
06/03/2025	2044 On 07-August-25			Bond Future	11.5476	11.4691	79.0983	79.5927	16
06/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	396.9900	479.2500	0.3970	0.4793	9,000
06/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6503.2300	6091.0800	6.5032	6.0911	0
06/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1686.5200	1905.3400	1.6865	1.9053	9,000
06/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3263.6800	2988.0900	3.2637	2.9881	0
06/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3560.6500	3887.4000	3.5607	3.8874	0
06/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1700.9800	1533.3200	1.7010	1.5333	9,000
06/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10276.1900	10743.2400	10.2762	10.7432	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	215.8700	188.5100	0.2159	0.1885	0
06/03/2025	2044 On 06-November-25			Bond Future	11.6595	11.5783	80.6297	81.1335	0
06/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3820.4700	4128.8100	3.8205	4.1288	0
06/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2479.5100	2284.1000	2.4795	2.2841	0
06/03/2025	2044 On 05-February-26			Bond Future	11.7817	11.6974	77.7910	78.3043	0
06/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2928.2400	3176.6200	2.9282	3.1766	0
06/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4289.9000	4024.9900	4.2899	4.0250	0
06/03/2025	2044 On 07-May-26			Bond Future	11.9193	11.8319	79.2376	79.7601	0
06/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3674.1200	3943.9600	3.6741	3.9440	0
06/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4388.3100	4135.6300	4.3883	4.1356	0
06/03/2025	2046 On 08-May-25			Bond Future	120.8666	121.4177	120.8666	121.4177	19,602
06/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1103.4100	552.2700	1.1034	0.5523	0
06/03/2025	2046 On 07-August-25			Bond Future	123.2639	123.8258	123.2639	123.8258	0
06/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	4573.8600	5135.8200	4.5739	5.1358	0
06/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2046 On 06-November-25			Bond Future	123.4313	124.0050	123.4313	124.0050	0
06/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1978.7100	1404.9700	1.9787	1.4050	0
06/03/2025	2046 On 05-February-26			Bond Future	125.8268	126.4112	125.8268	126.4112	0
06/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4176.8200	4761.2400	4.1768	4.7612	0
06/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2046 On 07-May-26			Bond Future	125.9082	126.5043	125.9082	126.5043	0
06/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	958.2200	1554.3000	0.9582	1.5543	0
06/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2050 On 08-May-25			Bond Future	122.4991	123.0181	122.4991	123.0181	16,080
06/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1339.1400	1858.1200	1.3391	1.8581	0
06/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2050 On 07-August-25			Bond Future	122.5672	123.0973	122.5672	123.0973	0
06/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2677.1600	3207.2900	2.6772	3.2073	0
06/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2050 On 06-November-25			Bond Future	124.9705	125.5108	124.9705	125.5108	0
06/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	550.5200	1090.7900	0.5505	1.0908	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2050 On 05-February-26			Bond Future	124.9864	125.5379	124.9864	125.5379	0
06/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	2166.4000	2717.8600	2.1664	2.7179	0
06/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	2050 On 07-May-26			Bond Future	127.3461	127.9075	127.3461	127.9075	0
06/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3276.0900	3837.5000	3.2761	3.8375	0
06/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	AL37 On 08-May-25			Index Future	1096.5910	1098.0260	1096.5910	1,098.0260	0
06/03/2025	AL37 On 07-August-25			Index Future	1118.0760	1119.5380	1118.0760	1,119.5380	0
06/03/2025	AL37 On 06-November-25			Index Future	1139.7460	1141.2340	1139.7460	1,141.2340	0
06/03/2025	AL37 On 05-February-26			Index Future	1161.6240	1163.1370	1161.6240	1,163.1370	0
06/03/2025	AL37 On 07-May-26			Index Future	1183.3390	1184.8760	1183.3390	1,184.8760	0
06/03/2025	AL7T On 08-May-25			Index Future	1311.2880	1315.5210	1311.2880	1,315.5210	0
06/03/2025	AL7T On 07-August-25			Index Future	1336.9790	1341.2940	1336.9790	1,341.2940	0
06/03/2025	AL7T On 06-November-25			Index Future	1362.8920	1367.2870	1362.8920	1,367.2870	0
06/03/2025	AL7T On 05-February-26			Index Future	1389.0540	1393.5290	1389.0540	1,393.5290	0
06/03/2025	AL7T On 07-May-26			Index Future	1415.0200	1419.5740	1415.0200	1,419.5740	0
06/03/2025	ALBI On 08-May-25			Index Future	1128.0420	1131.7620	1128.0420	1,131.7620	94
06/03/2025	ALBI On 07-August-25			Index Future	1150.1430	1153.9350	1150.1430	1,153.9350	0
06/03/2025	ALBI On 06-November-25			Index Future	1172.4340	1176.2970	1172.4340	1,176.2970	0
06/03/2025	ALBI On 05-February-26			Index Future	1194.9400	1198.8740	1194.9400	1,198.8740	0
06/03/2025	ALBI On 07-May-26			Index Future	1217.2770	1221.2800	1217.2770	1,221.2800	0
06/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C035 On 28-February-35			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
06/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	CR38 On 31-March-38			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
06/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	ES33 On 08-May-25			Bond Future	11.2140	11.1588	81.3932	81.6485	0
06/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6621.2500	6876.5000	6.6213	6.8765	0
06/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES33 On 07-August-25			Bond Future	11.3491	11.2914	83.0076	83.2679	0
06/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9203.0400	9463.2900	9.2030	9.4633	0
06/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES33 On 06-November-25			Bond Future	11.5020	11.4417	80.8388	81.1039	0
06/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2188.5400	2453.6700	2.1885	2.4537	0
06/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES33 On 05-February-26			Bond Future	11.6739	11.6107	82.4065	82.6766	0
06/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	788.9300	518.9000	0.7889	0.5189	0
06/03/2025	ES33 On 07-May-26			Bond Future	11.8622	11.7959	80.1638	80.4386	0
06/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	716.7500	441.9200	0.7168	0.4419	0
06/03/2025	ES42 On 08-May-25			Bond Future	11.7984	11.7279	76.4557	76.8714	0
06/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7824.8000	8240.4800	7.8248	8.2405	0
06/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES42 On 07-August-25			Bond Future	11.9178	11.8447	77.9719	78.3958	0
06/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9699.7500	10123.5900	9.6998	10.1236	0
06/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES42 On 06-November-25			Bond Future	12.0479	11.9720	75.2349	75.6669	0
06/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1901.0100	2332.9600	1.9010	2.3330	0
06/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES42 On 05-February-26			Bond Future	12.1861	12.1074	76.6925	77.1325	0
06/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1907.2600	1467.1900	1.9073	1.4672	0
06/03/2025	ES42 On 07-May-26			Bond Future	12.3400	12.2582	73.8722	74.3203	0
06/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	769.2400	321.1000	0.7692	0.3211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	GOVI On 08-May-25			GOVI	1110.8260	1114.3670	1110.8260	1,114.3670	627
06/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	888260.0000	923670.0000	88.8260	92.3670	0
06/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	GOVI On 07-August-25			GOVI	1132.5900	1136.1980	1132.5900	1,136.1980	0
06/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1215900.0000	1251980.0000	121.5900	125.1980	0
06/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	GOVI On 06-November-25			GOVI	1154.5420	1158.2170	1154.5420	1,158.2170	0
06/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	425420.0000	462170.0000	42.5420	46.2170	0
06/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	GOVI On 05-February-26			GOVI	1176.7040	1180.4470	1176.7040	1,180.4470	0
06/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	267040.0000	304470.0000	26.7040	30.4470	0
06/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	GOVI On 07-May-26			GOVI	1198.7000	1202.5090	1198.7000	1,202.5090	0
06/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	217000.0000	255090.0000	21.7000	25.5090	0
06/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/03/2025	IGOV On 08-May-25			Index Future	380.8580	381.8150	380.8580	381.8150	893
06/03/2025	IGOV On 07-August-25			Index Future	388.4120	389.3880	388.4120	389.3880	0
06/03/2025	IGOV On 06-November-25			Index Future	396.0310	397.0240	396.0310	397.0240	0
06/03/2025	IGOV On 05-February-26			Index Future	403.7210	404.7340	403.7210	404.7340	0
06/03/2025	IGOV On 07-May-26			Index Future	411.3560	412.3850	411.3560	412.3850	0
06/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
06/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
06/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/03/2025	R033 On 08-May-25			Bond Future	9.9433	9.9082	101.4583	101.6475	9,365
06/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2551.3100	2702.1700	2.5513	2.7022	0
06/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	494.9300	456.5400	0.4949	0.4565	0
06/03/2025	R033 On 07-August-25			Bond Future	10.0364	9.9997	103.4460	103.6388	0
06/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2774.6700	2904.0700	2.7747	2.9041	0
06/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1251.3300	1187.8700	1.2513	1.1879	0
06/03/2025	R033 On 06-November-25			Bond Future	10.1422	10.1037	100.4050	100.6013	0
06/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2829.7800	2948.8400	2.8298	2.9488	0
06/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1880.2300	1802.9600	1.8802	1.8030	0
06/03/2025	R033 On 05-February-26			Bond Future	10.2614	10.2210	102.3291	102.5289	0
06/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3323.1300	3443.7800	3.3231	3.4438	0
06/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2203.8300	2124.6700	2.2038	2.1247	0
06/03/2025	R033 On 07-May-26			Bond Future	10.4004	10.3579	99.1907	99.3938	0
06/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2891.8100	2999.8600	2.8918	2.9999	0
06/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2989.3300	2894.2700	2.9893	2.8943	0
06/03/2025	R035 On 08-May-25			Bond Future	10.5531	10.4976	91.6607	91.9723	79,480
06/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	332.3300	405.7400	0.3323	0.4057	300
06/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3036.2800	2798.1700	3.0363	2.7982	0
06/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	1012.1400	1162.2200	1.0121	1.1622	150
06/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1648.6700	1487.2300	1.6487	1.4872	0
06/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1406.3700	1586.2000	1.4064	1.5862	300
06/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1255.6600	1123.9700	1.2557	1.1240	0
06/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2750.1600	2993.8900	2.7502	2.9939	0
06/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	562.8200	495.0300	0.5628	0.4950	150
06/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	3000.8700	3252.4400	3.0009	3.2524	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	489.1600	429.2100	0.4892	0.4292	300
06/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5050.6800	5340.9400	5.0507	5.3409	400
06/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	157.3000	136.0400	0.1573	0.1360	0
06/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6209.9800	6510.0300	6.2100	6.5100	0
06/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	82.3500	70.8800	0.0824	0.0709	150
06/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6599.6600	6901.9200	6.5997	6.9019	0
06/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	66.0400	56.7800	0.0660	0.0568	0
06/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	11016.8200	11328.0100	11.0168	11.3280	0
06/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	2.0600	1.7300	0.0021	0.0017	400
06/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13983.0400	14294.5500	13.9830	14.2946	0
06/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0800	0.0700	0.0001	0.0001	400
06/03/2025	R035 On 07-August-25			Bond Future	10.6558	10.5979	93.4566	93.7741	0
06/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	750.2600	842.6500	0.7503	0.8427	300
06/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3981.2900	3756.1400	3.9813	3.7561	0
06/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1861.5600	2024.2300	1.8616	2.0242	300
06/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2277.9500	2123.0800	2.2780	2.1231	0
06/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4344.7000	4588.9200	4.3447	4.5889	0
06/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	906.0000	832.6800	0.9060	0.8327	8,500
06/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4504.3600	4751.9500	4.5044	4.7520	0
06/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	858.0800	788.1300	0.8581	0.7881	300
06/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10180.1700	10487.8300	10.1802	10.4878	0
06/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	95.3400	85.4600	0.0953	0.0855	0
06/03/2025	R035 On 06-November-25			Bond Future	10.7725	10.7123	90.7610	91.0844	0
06/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	758.8800	838.7700	0.7589	0.8388	2,000
06/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5541.2400	5297.7100	5.5412	5.2977	0
06/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	1022.4500	1120.4700	1.0225	1.1205	300
06/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4835.6400	4610.2400	4.8356	4.6102	0
06/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1683.7000	1818.7900	1.6837	1.8188	2,000
06/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3653.2100	3464.8800	3.6532	3.4649	0
06/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2100.7500	2254.8800	2.1008	2.2549	300
06/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3139.4900	2970.2000	3.1395	2.9702	0
06/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3170.6900	3363.6400	3.1707	3.3636	250
06/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2227.1400	2096.6700	2.2271	2.0967	0
06/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3999.3000	4215.3200	3.9993	4.2153	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1749.3300	1641.9300	1.7493	1.6419	0
06/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4822.8200	5057.4400	4.8228	5.0574	0
06/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1393.8100	1305.0100	1.3938	1.3050	2,000
06/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4896.6900	5132.8100	4.8967	5.1328	0
06/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1366.1800	1278.8800	1.3662	1.2789	250
06/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5731.6400	5982.9200	5.7316	5.9829	0
06/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1095.2100	1023.0700	1.0952	1.0231	300
06/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6840.4100	7107.7500	6.8404	7.1078	0
06/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	824.1900	768.1100	0.8242	0.7681	250
06/03/2025	R035 On 05-February-26			Bond Future	10.9032	10.8403	92.5009	92.8303	0
06/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2686.9500	2853.8000	2.6870	2.8538	0
06/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3280.5500	3118.0300	3.2806	3.1180	0
06/03/2025	R035 On 07-May-26			Bond Future	11.0437	10.9780	89.7187	90.0539	0
06/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2901.2600	3066.6900	2.9013	3.0667	0
06/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3842.8400	3673.1100	3.8428	3.6731	0
06/03/2025	R038 On 08-May-25			Bond Future	11.0059	10.9507	100.3612	100.7356	9,052
06/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2482.1900	2747.0700	2.4822	2.7471	0
06/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	918.5200	809.0300	0.9185	0.8090	0
06/03/2025	R038 On 07-August-25			Bond Future	11.1175	11.0601	102.3274	102.7090	0
06/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2840.5900	3068.4800	2.8406	3.0685	0
06/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2033.8200	1880.0900	2.0338	1.8801	0
06/03/2025	R038 On 06-November-25			Bond Future	11.2394	11.1797	98.8233	99.2119	0
06/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2243.7400	2419.2400	2.2437	2.4192	1,770
06/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3947.8200	3734.6700	3.9478	3.7347	0
06/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	3085.4300	3296.0600	3.0854	3.2961	0
06/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3081.6000	2903.5800	3.0816	2.9036	0
06/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7751.3700	8068.9200	7.7514	8.0689	0
06/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1035.1100	964.0100	1.0351	0.9640	1,770
06/03/2025	R038 On 05-February-26			Bond Future	11.3718	11.3096	100.7167	101.1125	0
06/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3833.4700	4054.7600	3.8335	4.0548	0
06/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3402.0200	3227.5000	3.4020	3.2275	0
06/03/2025	R038 On 07-May-26			Bond Future	11.5192	11.4544	97.1062	97.5090	0
06/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3736.5800	3942.8200	3.7366	3.9428	0
06/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4479.6100	4283.0100	4.4796	4.2830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	R053 On 08-May-25			Bond Future	11.3332	11.2575	103.7926	104.4478	22,700
06/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10306.8500	10945.3100	10.3069	10.9453	0
06/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	81.4600	64.7600	0.0815	0.0648	0
06/03/2025	R053 On 07-August-25			Bond Future	11.4330	11.3545	105.8260	106.4939	0
06/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13298.6500	13927.0100	13.2987	13.9270	0
06/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	306.7300	267.1800	0.3067	0.2672	0
06/03/2025	R053 On 06-November-25			Bond Future	11.5405	11.4591	102.0112	102.6917	0
06/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	5013.2900	5431.4400	5.0133	5.4314	0
06/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3216.3900	2954.0200	3.2164	2.9540	0
06/03/2025	R053 On 05-February-26			Bond Future	11.6555	11.5711	103.9656	104.6589	0
06/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3952.6800	4297.0200	3.9527	4.2970	0
06/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5320.8800	4971.9300	5.3209	4.9719	0
06/03/2025	R053 On 07-May-26			Bond Future	11.7814	11.6938	100.0382	100.7440	0
06/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4949.5500	5319.2800	4.9496	5.3193	0
06/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5686.5600	5350.4300	5.6866	5.3504	0
06/03/2025	R186 On 08-May-25			Bond Future	8.2858	8.2866	107.3759	107.3747	158,824
06/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	402.4400	403.2800	0.4024	0.4033	0
06/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	124.5800	126.6700	0.1246	0.1267	0
06/03/2025	R186 On 07-August-25			Bond Future	8.3550	8.3561	104.1707	104.1693	0
06/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1185.4200	1185.0300	1.1854	1.1850	1,983
06/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	81.9600	82.9600	0.0820	0.0830	0
06/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1724.9800	1724.2600	1.7250	1.7243	0
06/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	41.4500	42.1200	0.0415	0.0421	0
06/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2413.8400	2412.8200	2.4138	2.4128	0
06/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	17.9600	18.3300	0.0180	0.0183	1,983
06/03/2025	R186 On 06-November-25			Bond Future	8.4725	8.4741	106.1883	106.1865	447
06/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	190.2900	190.3500	0.1903	0.1904	0
06/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	552.9400	554.7100	0.5529	0.5547	0
06/03/2025	R186 On 05-February-26			Bond Future	8.6917	8.6942	102.9164	102.9144	0
06/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	267.3000	267.0000	0.2673	0.2670	0
06/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	483.2400	484.9900	0.4832	0.4850	0
06/03/2025	R186 On 07-May-26			Bond Future	9.1956	9.1998	104.8327	104.8302	0
06/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	183.6400	183.1000	0.1836	0.1831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	480.8900	482.8300	0.4809	0.4828	0
06/03/2025	R202 On 08-May-25			Bond Future	272.8972	273.6097	272.8972	273.6097	2,157
06/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	587.2100	1299.6600	0.5872	1.2997	0
06/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	R202 On 07-August-25			Bond Future	273.0877	273.8161	273.0877	273.8161	0
06/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	1487.6800	2216.1200	1.4877	2.2161	0
06/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	R202 On 06-November-25			Bond Future	278.4429	279.1850	278.4429	279.1850	0
06/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	2802.9400	3545.0100	2.8029	3.5450	0
06/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	R202 On 05-February-26			Bond Future	278.5200	279.2782	278.5200	279.2782	0
06/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	699.9900	1458.1600	0.7000	1.4582	0
06/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	R202 On 07-May-26			Bond Future	283.7794	284.5509	283.7794	284.5509	0
06/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	6229.3900	7000.9000	6.2294	7.0009	0
06/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	R209 On 08-May-25			Bond Future	10.7723	10.7170	72.1407	72.4207	28,157
06/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5430.9600	5700.8600	5.4310	5.7009	0
06/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	70.0500	59.9600	0.0701	0.0600	0
06/03/2025	R209 On 07-August-25			Bond Future	10.8712	10.8139	73.5540	73.8394	0
06/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8415.9200	8687.9900	8.4159	8.6880	0
06/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	140.1700	126.8300	0.1402	0.1268	0
06/03/2025	R209 On 06-November-25			Bond Future	10.9797	10.9202	71.8259	72.1167	0
06/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3139.7100	3324.0600	3.1397	3.3241	0
06/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1743.0000	1636.6300	1.7430	1.6366	0
06/03/2025	R209 On 05-February-26			Bond Future	11.0980	11.0362	73.2026	73.4987	0
06/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2356.4100	2502.6900	2.3564	2.5027	0
06/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3165.6100	3015.8200	3.1656	3.0158	0
06/03/2025	R209 On 07-May-26			Bond Future	11.2301	11.1660	71.4147	71.7160	0
06/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2709.0100	2860.3000	2.7090	2.8603	0
06/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3464.1900	3314.1400	3.4642	3.3141	0
06/03/2025	R210 On 08-May-25			Bond Future	246.6919	246.7099	246.6919	246.7099	3,395
06/03/2025	R210 On 08-May-25	248.03	Call	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
06/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1338.0800	1320.1100	1.3381	1.3201	0
06/03/2025	R210 On 07-August-25			Bond Future	251.5850	251.6030	251.5850	251.6030	0
06/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3144.9800	3162.9500	3.1450	3.1630	0
06/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	R210 On 06-November-25			Bond Future	253.1084	253.1277	253.1084	253.1277	0
06/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	968.4000	987.6500	0.9684	0.9877	0
06/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	R210 On 05-February-26			Bond Future	258.0215	258.0404	258.0215	258.0404	0
06/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4921.5200	4940.4000	4.9215	4.9404	0
06/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	R210 On 07-May-26			Bond Future	259.4171	259.4371	259.4171	259.4371	0
06/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4017.1200	4037.0800	4.0171	4.0371	0
06/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2025	R213 On 08-May-25			Bond Future	9.5204	9.4850	90.3520	90.4964	101,792
06/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4051.9800	4189.3700	4.0520	4.1894	0
06/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	89.7500	82.7500	0.0898	0.0828	0
06/03/2025	R213 On 07-August-25			Bond Future	9.6046	9.5672	92.1222	92.2693	17
06/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7690.5400	7835.1000	7.6905	7.8351	0
06/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	35.4100	32.8300	0.0354	0.0328	0
06/03/2025	R213 On 06-November-25			Bond Future	9.7083	9.6688	90.3528	90.5026	0
06/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2517.7200	2615.2200	2.5177	2.6152	0
06/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1234.5000	1182.2200	1.2345	1.1822	0
06/03/2025	R213 On 05-February-26			Bond Future	9.8307	9.7889	92.0855	92.2378	0
06/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2066.7400	2151.0500	2.0667	2.1511	0
06/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1851.4700	1783.4100	1.8515	1.7834	0
06/03/2025	R213 On 07-May-26			Bond Future	9.9704	9.9260	90.2486	90.4035	0
06/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1842.6600	1918.4100	1.8427	1.9184	0
06/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2438.8300	2359.6800	2.4388	2.3597	0
06/03/2025	R214 On 08-May-25			Bond Future	11.1998	11.1292	66.8244	67.2057	16,337
06/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	6078.0900	6446.8000	6.0781	6.4468	0
06/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	67.9800	55.3900	0.0680	0.0554	0
06/03/2025	R214 On 07-August-25			Bond Future	11.2965	11.2235	68.1337	68.5224	0
06/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8250.3200	8614.9300	8.2503	8.6149	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	203.6700	179.5600	0.2037	0.1796	0
06/03/2025	R214 On 06-November-25			Bond Future	11.4030	11.3276	66.1534	66.5494	0
06/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3296.3600	3540.9000	3.2964	3.5409	0
06/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2075.3400	1923.8600	2.0753	1.9239	0
06/03/2025	R214 On 05-February-26			Bond Future	11.5193	11.4412	67.4216	67.8250	0
06/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2317.0000	2506.7500	2.3170	2.5068	0
06/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3670.5600	3456.8900	3.6706	3.4569	0
06/03/2025	R214 On 07-May-26			Bond Future	11.6411	11.5603	65.3778	65.7886	0
06/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3126.3600	3339.4800	3.1264	3.3395	0
06/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3692.0400	3494.3800	3.6920	3.4944	0
06/03/2025	R248 On 08-May-25			Bond Future	11.3614	11.2806	80.5960	81.1355	267,991
06/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7634.2600	8154.4200	7.6343	8.1544	0
06/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	94.7700	75.4700	0.0948	0.0755	0
06/03/2025	R248 On 07-August-25			Bond Future	11.4608	11.3771	82.1751	82.7251	0
06/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10389.1000	10905.7000	10.3891	10.9057	0
06/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	248.0000	214.6400	0.2480	0.2146	0
06/03/2025	R248 On 06-November-25			Bond Future	11.5696	11.4829	79.3243	79.8847	0
06/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3829.3000	4164.4500	3.8293	4.1645	0
06/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2747.2600	2521.9700	2.7473	2.5220	0
06/03/2025	R248 On 05-February-26			Bond Future	11.6881	11.5982	80.8447	81.4157	0
06/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	3074.7600	3350.6200	3.0748	3.3506	0
06/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4537.5600	4242.4700	4.5376	4.2425	0
06/03/2025	R248 On 07-May-26			Bond Future	11.8117	11.7185	77.9081	78.4895	0
06/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3952.9300	4258.1700	3.9529	4.2582	0
06/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4525.1000	4249.0000	4.5251	4.2490	0
06/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0