



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
11/03/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	2029 On 08-May-25			Bond Future	136.4843	136.4410	136.4843	136.4410	5,933
11/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1365.6800	1408.9700	1.3657	1.4090	0
11/03/2025	2029 On 07-August-25			Bond Future	139.1683	139.1239	139.1683	139.1239	0
11/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1758.2900	1713.9300	1.7583	1.7139	0
11/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2029 On 06-November-25			Bond Future	140.4502	140.4050	140.4502	140.4050	68
11/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	660.1900	614.9600	0.6602	0.6150	0
11/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2029 On 05-February-26			Bond Future	143.1450	143.0985	143.1450	143.0985	0
11/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3034.9600	2988.4500	3.0350	2.9885	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2029 On 07-May-26			Bond Future	144.3613	144.3138	144.3613	144.3138	0
11/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2541.3200	2493.8400	2.5413	2.4938	0
11/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2030 On 08-May-25			Bond Future	9.0787	9.0849	98.1658	98.1431	65,336
11/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	224.6200	224.3900	0.2246	0.2244	800
11/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1704.6100	1726.9900	1.7046	1.7270	0
11/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	261.2600	260.7800	0.2613	0.2608	300
11/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1591.5200	1613.6500	1.5915	1.6137	0
11/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	553.2700	550.5100	0.5533	0.5505	1,320
11/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1028.0700	1047.9200	1.0281	1.0479	0
11/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	989.5500	983.2000	0.9896	0.9832	800
11/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	618.1200	634.3800	0.6181	0.6344	0
11/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	1079.3000	1072.2400	1.0793	1.0722	300
11/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	561.6300	577.1800	0.5616	0.5772	0
11/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1665.7800	1654.5700	1.6658	1.6546	680
11/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	312.5500	323.9500	0.3126	0.3240	0
11/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1922.2500	1909.4900	1.9223	1.9095	0
11/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	244.5200	254.3700	0.2445	0.2544	300
11/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3145.1400	3127.0700	3.1451	3.1271	0
11/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	76.9400	81.4800	0.0769	0.0815	0
11/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3343.5400	3324.8900	3.3435	3.3249	0
11/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	63.6700	67.6300	0.0637	0.0676	800
11/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4420.0400	4399.1500	4.4200	4.3992	1,640
11/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	21.2500	22.9700	0.0213	0.0230	0
11/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5709.6800	5687.4900	5.7097	5.6875	2,280
11/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	3.7100	4.1300	0.0037	0.0041	0
11/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9588.5200	9565.9100	9.5885	9.5659	0
11/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
11/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10931.6700	10909.0600	10.9317	10.9091	0
11/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
11/03/2025	2030 On 07-August-25			Bond Future	9.1650	9.1716	96.0621	96.0388	47,294
11/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	493.2200	489.6700	0.4932	0.4897	300
11/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2069.1900	2088.8500	2.0692	2.0889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1267.3600	1258.9500	1.2674	1.2590	300
11/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1074.6100	1089.4100	1.0746	1.0894	0
11/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2665.8500	2651.3300	2.6659	2.6513	0
11/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	436.4900	445.1800	0.4365	0.4452	300
11/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4618.5100	4599.2000	4.6185	4.5992	1,054
11/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	140.7400	144.6400	0.1407	0.1446	0
11/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6562.1600	6540.1500	6.5622	6.5402	0
11/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	30.6800	31.8800	0.0307	0.0319	0
11/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9707.6600	9684.5300	9.7077	9.6845	0
11/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1.3500	1.4300	0.0014	0.0014	1,054
11/03/2025	2030 On 06-November-25			Bond Future	9.2554	9.2625	97.9119	97.8880	0
11/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	648.0300	643.2500	0.6480	0.6433	300
11/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2456.8000	2475.9000	2.4568	2.4759	0
11/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1387.4100	1378.6400	1.3874	1.3786	300
11/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1505.6600	1520.7700	1.5057	1.5208	0
11/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	2018.2900	2006.8600	2.0183	2.0069	0
11/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1073.4700	1085.9200	1.0735	1.0859	0
11/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3294.3900	3278.9400	3.2944	3.2789	0
11/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	588.2900	596.7200	0.5883	0.5967	300
11/03/2025	2030 On 05-February-26			Bond Future	9.3697	9.3775	95.7588	95.7341	0
11/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1893.5800	1882.7400	1.8936	1.8827	0
11/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1513.6700	1527.4800	1.5137	1.5275	0
11/03/2025	2030 On 07-May-26			Bond Future	9.5250	9.5335	97.5235	97.4981	0
11/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1628.0900	1618.2000	1.6281	1.6182	0
11/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2032.0600	2047.6300	2.0321	2.0476	0
11/03/2025	2032 On 08-May-25			Bond Future	9.7953	9.8223	93.3442	93.2183	127,291
11/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	284.2100	263.5700	0.2842	0.2636	300
11/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2159.6100	2264.9100	2.1596	2.2649	0
11/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	308.0100	285.9800	0.3080	0.2860	800
11/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2087.3900	2191.3000	2.0874	2.1913	0
11/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1304.1600	1241.1900	1.3042	1.2412	300
11/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	815.5800	878.5500	0.8156	0.8786	0
11/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1362.4600	1297.7600	1.3625	1.2978	800
11/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	780.8900	842.1300	0.7809	0.8421	0

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11/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2577.2500	2485.7500	2.5773	2.4858	0
11/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	341.9900	376.4300	0.3420	0.3764	300
11/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	5110.2500	4994.2500	5.1103	4.9943	0
11/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	70.8500	80.7900	0.0709	0.0808	0
11/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5361.2600	5244.0400	5.3613	5.2440	0
11/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	60.6100	69.3300	0.0606	0.0693	800
11/03/2025	2032 On 07-August-25			Bond Future	9.8904	9.9187	95.1571	95.0286	0
11/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	667.7800	636.0300	0.6678	0.6360	300
11/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	2930.0800	3026.8300	2.9301	3.0268	0
11/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1601.8500	1542.0800	1.6019	1.5421	300
11/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1558.3000	1627.0300	1.5583	1.6270	0
11/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3679.1900	3584.4900	3.6792	3.5845	0
11/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	568.8100	602.6100	0.5688	0.6026	300
11/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	9084.9000	8961.5100	9.0849	8.9615	0
11/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	59.2000	64.3100	0.0592	0.0643	0
11/03/2025	2032 On 06-November-25			Bond Future	9.9981	10.0279	92.8283	92.6971	0
11/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	870.7100	835.6300	0.8707	0.8356	300
11/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3549.1600	3645.2900	3.5492	3.6453	0
11/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1767.3000	1709.6500	1.7673	1.7097	300
11/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2199.9600	2273.5200	2.2000	2.2735	0
11/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	3111.9800	3031.5500	3.1120	3.0316	0
11/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1279.5900	1330.3700	1.2796	1.3304	0
11/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4590.0500	4493.2800	4.5901	4.4933	0
11/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	770.2800	804.7200	0.7703	0.8047	300
11/03/2025	2032 On 05-February-26			Bond Future	10.1233	10.1549	94.5863	94.4523	0
11/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2341.1700	2275.1100	2.3412	2.2751	0
11/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2185.2600	2253.2700	2.1853	2.2533	0
11/03/2025	2032 On 07-May-26			Bond Future	10.2697	10.3031	92.1704	92.0335	0
11/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2255.8900	2193.7500	2.2559	2.1938	0
11/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2788.9900	2863.7300	2.7890	2.8637	0
11/03/2025	2033 On 08-May-25			Bond Future	129.1389	129.3313	129.1389	129.3313	9,939
11/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1481.1300	1288.6700	1.4811	1.2887	0
11/03/2025	2033 On 07-August-25			Bond Future	131.6784	131.8744	131.6784	131.8744	0

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11/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3028.4000	3224.4300	3.0284	3.2244	0
11/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2033 On 06-November-25			Bond Future	132.7156	132.9154	132.7156	132.9154	0
11/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	424.4000	224.6100	0.4244	0.2246	0
11/03/2025	2033 On 05-February-26			Bond Future	135.2621	135.4653	135.2621	135.4653	0
11/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2382.1400	2585.2700	2.3821	2.5853	0
11/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2033 On 07-May-26			Bond Future	136.2291	136.4359	136.2291	136.4359	0
11/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1069.1200	1275.8900	1.0691	1.2759	0
11/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2037 On 08-May-25			Bond Future	10.9642	10.9911	86.3261	86.1712	62,690
11/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	327.1400	304.9300	0.3271	0.3049	300
11/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3063.2800	3195.9800	3.0633	3.1960	0
11/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1430.1000	1360.4300	1.4301	1.3604	300
11/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1223.9900	1309.2300	1.2240	1.3092	0
11/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3212.0000	3099.0400	3.2120	3.0990	0
11/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	421.0000	462.9500	0.4210	0.4630	300
11/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	7021.3200	6873.8500	7.0213	6.8739	0
11/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	47.0000	54.4400	0.0470	0.0544	0
11/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8501.1300	8349.5800	8.5011	8.3496	15,000
11/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	18.3200	21.6800	0.0183	0.0217	0
11/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	12074.1200	11919.4000	12.0741	11.9194	7,500
11/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.6500	0.8400	0.0007	0.0008	0
11/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12304.5400	12149.7800	12.3045	12.1498	7,500
11/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.5100	0.6600	0.0005	0.0007	0
11/03/2025	2037 On 07-August-25			Bond Future	11.0808	11.1088	83.7418	83.5838	74,415
11/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	532.2700	505.7000	0.5323	0.5057	2,541
11/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	4866.5000	4997.9300	4.8665	4.9979	0
11/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	771.4200	736.0000	0.7714	0.7360	300
11/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4143.4900	4266.0700	4.1435	4.2661	0
11/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	859.1000	820.6900	0.8591	0.8207	2,341
11/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	3933.4900	4053.0800	3.9335	4.0531	0
11/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	1031.9800	988.0000	1.0320	0.9880	200

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11/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3574.1000	3688.1200	3.5741	3.6881	0
11/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1916.6900	1849.1000	1.9167	1.8491	300
11/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2374.5800	2464.9900	2.3746	2.4650	0
11/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2123.2400	2051.0400	2.1232	2.0510	0
11/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2184.0400	2269.8400	2.1840	2.2698	2,541
11/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3298.8400	3204.9200	3.2988	3.2049	0
11/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1413.0700	1477.1500	1.4131	1.4772	2,541
11/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4867.0500	4752.5900	4.8671	4.7526	0
11/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	833.6200	877.1600	0.8336	0.8772	2,541
11/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4908.5100	4793.6000	4.9085	4.7936	0
11/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	822.4100	865.5000	0.8224	0.8655	300
11/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6364.2400	6236.2200	6.3642	6.2362	0
11/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	516.3900	546.3700	0.5164	0.5464	2,541
11/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	10092.6100	9944.1100	10.0926	9.9441	0
11/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	123.3500	132.8500	0.1234	0.1329	0
11/03/2025	2037 On 06-November-25			Bond Future	11.1977	11.2268	85.3542	85.1929	0
11/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	1024.5900	984.8500	1.0246	0.9849	300
11/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5016.9400	5138.4900	5.0169	5.1385	0
11/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2131.6300	2065.3700	2.1316	2.0654	300
11/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3236.5000	3331.5300	3.2365	3.3315	0
11/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4126.4200	4028.3400	4.1264	4.0283	0
11/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1778.9600	1842.1700	1.7790	1.8422	0
11/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6149.2700	6030.3000	6.1493	6.0303	0
11/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1048.9100	1091.2300	1.0489	1.0912	300
11/03/2025	2037 On 05-February-26			Bond Future	11.3287	11.3591	82.7122	82.5475	0
11/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1520.2800	1471.2700	1.5203	1.4713	1,930
11/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5315.4700	5431.1300	5.3155	5.4311	0
11/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	2058.1600	1997.7300	2.0582	1.9977	1,970
11/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4427.7900	4532.0300	4.4278	4.5320	0
11/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2828.0000	2753.7600	2.8280	2.7538	0
11/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3529.4800	3619.9100	3.5295	3.6199	0
11/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3288.3700	3206.9500	3.2884	3.2070	0
11/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3118.6700	3201.9200	3.1187	3.2019	1,930
11/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4908.7100	4806.7700	4.9087	4.8068	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2096.8500	2159.5800	2.0969	2.1596	1,930
11/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6393.9900	6277.9700	6.3940	6.2780	0
11/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1503.0300	1551.6800	1.5030	1.5517	1,970
11/03/2025	2037 On 07-May-26			Bond Future	11.4787	11.5104	84.2351	84.0671	0
11/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3126.0500	3049.7300	3.1261	3.0497	0
11/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	3972.8000	4064.4800	3.9728	4.0645	0
11/03/2025	2038 On 08-May-25			Bond Future	140.7411	140.7480	140.7411	140.7480	2,918
11/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1061.1300	1067.9900	1.0611	1.0680	0
11/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2038 On 07-August-25			Bond Future	141.3887	141.3958	141.3887	141.3958	0
11/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1828.7300	1835.8200	1.8287	1.8358	0
11/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2038 On 06-November-25			Bond Future	144.1458	144.1527	144.1458	144.1527	0
11/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	265.8200	272.6500	0.2658	0.2727	0
11/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2038 On 05-February-26			Bond Future	144.7470	144.7538	144.7470	144.7538	0
11/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1546.9700	1553.7500	1.5470	1.5538	0
11/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2038 On 07-May-26			Bond Future	147.4526	147.4589	147.4526	147.4589	0
11/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2922.6100	2928.9000	2.9226	2.9289	0
11/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2040 On 08-May-25			Bond Future	11.2958	11.3279	86.2141	86.0153	30,676
11/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7764.6700	7574.6900	7.7647	7.5747	0
11/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	50.0700	58.9700	0.0501	0.0590	0
11/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8390.4100	8198.1800	8.3904	8.1982	15,000
11/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	35.5300	42.1800	0.0355	0.0422	0
11/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11833.0000	11634.7400	11.8330	11.6347	7,500
11/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2.2500	2.8700	0.0023	0.0029	0
11/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	12176.0200	11977.6200	12.1760	11.9776	7,500
11/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	1.6300	2.1100	0.0016	0.0021	0
11/03/2025	2040 On 07-August-25			Bond Future	11.4147	11.4480	83.3770	83.1741	33,389
11/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10513.2500	10323.9400	10.5133	10.3239	0
11/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	158.5100	172.0500	0.1585	0.1721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	2040 On 06-November-25			Bond Future	11.5333	11.5678	84.9822	84.7753	292
11/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	4034.2900	3915.0600	4.0343	3.9151	0
11/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2225.5800	2313.3200	2.2256	2.3133	0
11/03/2025	2040 On 05-February-26			Bond Future	11.6650	11.7010	82.0825	81.8713	0
11/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2896.7300	2803.1800	2.8967	2.8032	0
11/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	3934.5900	4052.2500	3.9346	4.0523	0
11/03/2025	2040 On 07-May-26			Bond Future	11.8136	11.8511	83.5934	83.3780	0
11/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3501.9400	3402.0800	3.5019	3.4021	0
11/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4334.6600	4450.1900	4.3347	4.4502	0
11/03/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2044 On 08-May-25			Bond Future	11.4381	11.4752	81.8643	81.6284	72,918
11/03/2025	2044 On 08-May-25		Put	Bond Future	18135.6900	18371.5900	18.1357	18.3716	0
11/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	222.2800	198.3000	0.2223	0.1983	9,000
11/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4118.4700	4330.3900	4.1185	4.3304	0
11/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	298.5600	267.8300	0.2986	0.2678	2,490
11/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3715.1900	3920.3600	3.7152	3.9204	0
11/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1192.9800	1102.6600	1.1930	1.1027	9,000
11/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1757.8800	1903.4600	1.7579	1.9035	0
11/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2266.8100	2129.4300	2.2668	2.1294	0
11/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	934.1000	1032.6200	0.9341	1.0326	2,490
11/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2737.0100	2584.0900	2.7370	2.5841	0
11/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	726.6500	809.6300	0.7267	0.8096	9,000
11/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5913.8500	5702.0200	5.9139	5.7020	0
11/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	143.5600	167.6300	0.1436	0.1676	2,490
11/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7599.1400	7374.8600	7.5991	7.3749	0
11/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	59.6500	71.2700	0.0597	0.0713	0
11/03/2025	2044 On 07-August-25			Bond Future	11.5524	11.5909	79.0680	78.8274	16
11/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	371.9700	343.0500	0.3720	0.3431	9,000
11/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6508.4800	6720.1800	6.5085	6.7202	0
11/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1638.3400	1549.8200	1.6383	1.5498	9,000
11/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3245.7700	3397.8700	3.2458	3.3979	0
11/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3505.2800	3363.3100	3.5053	3.3633	0
11/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1675.8800	1774.5300	1.6759	1.7745	9,000
11/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10235.3500	10013.5700	10.2354	10.0136	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	205.3000	224.1400	0.2053	0.2241	0
11/03/2025	2044 On 06-November-25			Bond Future	11.6659	11.7059	80.5903	80.3448	0
11/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3775.1400	3639.2000	3.7751	3.6392	0
11/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2473.6400	2583.1500	2.4736	2.5832	0
11/03/2025	2044 On 05-February-26			Bond Future	11.7914	11.8329	77.7326	77.4822	0
11/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2880.9000	2772.6500	2.8809	2.7727	0
11/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4301.0300	4443.1300	4.3010	4.4431	0
11/03/2025	2044 On 07-May-26			Bond Future	11.9319	11.9750	79.1632	78.9079	0
11/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3620.5500	3500.4700	3.6206	3.5005	0
11/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4409.1300	4544.3400	4.4091	4.5443	0
11/03/2025	2046 On 08-May-25			Bond Future	121.0187	120.6628	121.0187	120.6628	19,602
11/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	951.3000	1307.1900	0.9513	1.3072	0
11/03/2025	2046 On 07-August-25			Bond Future	123.3986	123.0354	123.3986	123.0354	0
11/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	4708.5500	4345.4100	4.7086	4.3454	0
11/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2046 On 06-November-25			Bond Future	123.5543	123.1845	123.5543	123.1845	0
11/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1855.7000	2225.5100	1.8557	2.2255	0
11/03/2025	2046 On 05-February-26			Bond Future	125.9241	125.5469	125.9241	125.5469	0
11/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4274.1100	3896.9000	4.2741	3.8969	0
11/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2046 On 07-May-26			Bond Future	125.9822	125.5981	125.9822	125.5981	0
11/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	1032.2400	648.1300	1.0322	0.6481	0
11/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2050 On 08-May-25			Bond Future	122.1644	122.3743	122.1644	122.3743	16,080
11/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1004.3700	1214.2800	1.0044	1.2143	0
11/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2050 On 07-August-25			Bond Future	122.2049	122.4190	122.2049	122.4190	0
11/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2314.8500	2528.9700	2.3149	2.5290	0
11/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2050 On 06-November-25			Bond Future	124.5878	124.8058	124.5878	124.8058	0
11/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	167.7500	385.7900	0.1678	0.3858	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2050 On 05-February-26			Bond Future	124.5672	124.7891	124.5672	124.7891	0
11/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1747.2300	1969.1000	1.7472	1.9691	0
11/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	2050 On 07-May-26			Bond Future	126.8953	127.1209	126.8953	127.1209	0
11/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2825.3300	3050.8900	2.8253	3.0509	0
11/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	AL37 On 08-May-25			Index Future	1098.1190	1097.5840	1098.1190	1,097.5840	0
11/03/2025	AL37 On 07-August-25			Index Future	1119.4500	1118.9030	1119.4500	1,118.9030	0
11/03/2025	AL37 On 06-November-25			Index Future	1141.0290	1140.4690	1141.0290	1,140.4690	0
11/03/2025	AL37 On 05-February-26			Index Future	1162.6800	1162.1060	1162.6800	1,162.1060	0
11/03/2025	AL37 On 07-May-26			Index Future	1184.2010	1183.6120	1184.2010	1,183.6120	0
11/03/2025	AL7T On 08-May-25			Index Future	1314.0220	1311.9440	1314.0220	1,311.9440	0
11/03/2025	AL7T On 07-August-25			Index Future	1339.5460	1337.4260	1339.5460	1,337.4260	0
11/03/2025	AL7T On 06-November-25			Index Future	1365.3680	1363.2040	1365.3680	1,363.2040	0
11/03/2025	AL7T On 05-February-26			Index Future	1391.2760	1389.0670	1391.2760	1,389.0670	0
11/03/2025	AL7T On 07-May-26			Index Future	1417.0270	1414.7720	1417.0270	1,414.7720	0
11/03/2025	ALBI On 08-May-25			Index Future	1129.2290	1127.4220	1129.2290	1,127.4220	94
11/03/2025	ALBI On 07-August-25			Index Future	1151.1640	1149.3210	1151.1640	1,149.3210	0
11/03/2025	ALBI On 06-November-25			Index Future	1173.3540	1171.4730	1173.3540	1,171.4730	0
11/03/2025	ALBI On 05-February-26			Index Future	1195.6190	1193.6980	1195.6190	1,193.6980	0
11/03/2025	ALBI On 07-May-26			Index Future	1217.7490	1215.7880	1217.7490	1,215.7880	0
11/03/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	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
11/03/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/03/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/03/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/03/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	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
11/03/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	ES33 On 08-May-25			Bond Future	11.1955	11.2227	81.4788	81.3528	0
11/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6706.8300	6580.8500	6.7068	6.5809	0
11/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES33 On 07-August-25			Bond Future	11.3328	11.3613	83.0811	82.9525	0
11/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9276.5000	9147.9400	9.2765	9.1479	0
11/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES33 On 06-November-25			Bond Future	11.4870	11.5169	80.9049	80.7736	0
11/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2254.6300	2123.3500	2.2546	2.1234	0
11/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES33 On 05-February-26			Bond Future	11.6624	11.6939	82.4555	82.3214	0
11/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	739.9800	874.0400	0.7400	0.8740	0
11/03/2025	ES33 On 07-May-26			Bond Future	11.8538	11.8869	80.1984	80.0616	0
11/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	682.1000	818.9700	0.6821	0.8190	0
11/03/2025	ES42 On 08-May-25			Bond Future	11.8057	11.8378	76.4131	76.2248	0
11/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7782.1800	7593.8900	7.7822	7.5939	0
11/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES42 On 07-August-25			Bond Future	11.9276	11.9609	77.9155	77.7234	0
11/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9643.3000	9451.1900	9.6433	9.4512	0
11/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES42 On 06-November-25			Bond Future	12.0595	12.0942	75.1690	74.9729	0
11/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1835.0700	1639.0200	1.8351	1.6390	0
11/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES42 On 05-February-26			Bond Future	12.2013	12.2374	76.6081	76.4079	0
11/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1991.6500	2191.7800	1.9917	2.1918	0
11/03/2025	ES42 On 07-May-26			Bond Future	12.3585	12.3961	73.7718	73.5676	0
11/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	869.6100	1073.8200	0.8696	1.0738	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	GOVI On 08-May-25			GOVI	1112.0560	1110.3680	1112.0560	1,110.3680	648
11/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	900560.0000	883680.0000	90.0560	88.3680	0
11/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	GOVI On 07-August-25			GOVI	1133.6580	1131.9350	1133.6580	1,131.9350	0
11/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1226580.0000	1209350.0000	122.6580	120.9350	0
11/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	GOVI On 06-November-25			GOVI	1155.5110	1153.7520	1155.5110	1,153.7520	0
11/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	435110.0000	417520.0000	43.5110	41.7520	0
11/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	GOVI On 05-February-26			GOVI	1177.4370	1175.6410	1177.4370	1,175.6410	0
11/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	274370.0000	256410.0000	27.4370	25.6410	0
11/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	GOVI On 07-May-26			GOVI	1199.2300	1197.3970	1199.2300	1,197.3970	0
11/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	222300.0000	203970.0000	22.2300	20.3970	0
11/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/03/2025	IGOV On 08-May-25			Index Future	380.4270	380.5410	380.4270	380.5410	893
11/03/2025	IGOV On 07-August-25			Index Future	387.9090	388.0250	387.9090	388.0250	0
11/03/2025	IGOV On 06-November-25			Index Future	395.4770	395.5950	395.4770	395.5950	0
11/03/2025	IGOV On 05-February-26			Index Future	403.0700	403.1890	403.0700	403.1890	0
11/03/2025	IGOV On 07-May-26			Index Future	410.6180	410.7380	410.6180	410.7380	0
11/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/03/2025	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
11/03/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
11/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/03/2025	R033 On 08-May-25			Bond Future	9.8901	9.9169	101.7456	101.6003	9,365
11/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2741.0200	2636.8100	2.7410	2.6368	0
11/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	397.3700	438.3900	0.3974	0.4384	0
11/03/2025	R033 On 07-August-25			Bond Future	9.9840	10.0122	103.7216	103.5734	0
11/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2920.4200	2829.8900	2.9204	2.8299	0
11/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1121.4600	1179.1300	1.1215	1.1791	0
11/03/2025	R033 On 06-November-25			Bond Future	10.0893	10.1190	100.6749	100.5236	0
11/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2961.2000	2876.6700	2.9612	2.8767	0
11/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1741.7700	1808.5100	1.7418	1.8085	0
11/03/2025	R033 On 05-February-26			Bond Future	10.2104	10.2417	102.5812	102.4267	0
11/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3446.9400	3360.0000	3.4469	3.3600	0
11/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2075.5300	2143.1000	2.0755	2.1431	0
11/03/2025	R033 On 07-May-26			Bond Future	10.3507	10.3837	99.4284	99.2706	0
11/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2988.6500	2910.3900	2.9887	2.9104	0
11/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2848.5100	2927.9800	2.8485	2.9280	0
11/03/2025	R035 On 08-May-25			Bond Future	10.5306	10.5574	91.7869	91.6366	79,900
11/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	323.9900	301.8700	0.3240	0.3019	300
11/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	2901.8100	3029.9600	2.9018	3.0300	0
11/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	1019.1200	964.6000	1.0191	0.9646	150
11/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1529.5200	1625.2700	1.5295	1.6253	0
11/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1424.5300	1355.5600	1.4245	1.3556	300
11/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1147.6900	1228.9900	1.1477	1.2290	0
11/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2803.9200	2700.1200	2.8039	2.7001	0
11/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	490.4500	536.9200	0.4905	0.5369	150
11/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	3060.3900	2951.9000	3.0604	2.9519	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	422.5500	464.3300	0.4226	0.4643	300
11/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5145.9700	5012.3400	5.1460	5.0123	400
11/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	126.4600	143.1000	0.1265	0.1431	0
11/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6317.2200	6176.4500	6.3172	6.1765	0
11/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	63.4600	72.9600	0.0635	0.0730	150
11/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6709.9300	6567.4700	6.7099	6.5675	0
11/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	50.1800	57.9900	0.0502	0.0580	0
11/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	11142.1200	10992.1700	11.1421	10.9922	0
11/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1.2300	1.5500	0.0012	0.0016	400
11/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	14109.1300	13958.8700	14.1091	13.9589	0
11/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	400
11/03/2025	R035 On 07-August-25			Bond Future	10.6352	10.6631	93.5696	93.4163	0
11/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	754.3600	719.3000	0.7544	0.7193	300
11/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3872.4100	3990.6500	3.8724	3.9907	0
11/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1885.3000	1818.3200	1.8853	1.8183	300
11/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2188.7100	2275.0300	2.1887	2.2750	0
11/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4403.2700	4294.7800	4.4033	4.2948	0
11/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	851.5900	896.4000	0.8516	0.8964	8,500
11/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4564.6700	4454.3400	4.5647	4.4543	0
11/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	805.4100	848.3800	0.8054	0.8484	300
11/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10282.0400	10135.8000	10.2820	10.1358	0
11/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	84.2300	91.2900	0.0842	0.0913	0
11/03/2025	R035 On 06-November-25			Bond Future	10.7529	10.7821	90.8663	90.7098	0
11/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	767.5600	735.8200	0.7676	0.7358	2,000
11/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5444.5800	5569.3500	5.4446	5.5694	0
11/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	1034.3600	994.6800	1.0344	0.9947	300
11/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4742.2100	4859.0400	4.7422	4.8590	0
11/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1707.7100	1651.2100	1.7077	1.6512	2,000
11/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3571.8800	3671.8900	3.5719	3.6719	0
11/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2131.0400	2065.6300	2.1310	2.0656	300
11/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3064.4400	3155.5400	3.0644	3.1555	0
11/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3212.7000	3128.5700	3.2127	3.1286	250
11/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2163.8100	2236.1900	2.1638	2.2362	0
11/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	4049.7300	3954.0600	4.0497	3.9541	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1694.4200	1755.2600	1.6944	1.7553	0
11/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4880.6500	4775.4300	4.8807	4.7754	0
11/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1346.3000	1397.5900	1.3463	1.3976	2,000
11/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4955.3500	4849.3600	4.9554	4.8494	0
11/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1319.5000	1370.0200	1.3195	1.3700	250
11/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5796.7900	5682.8100	5.7968	5.6828	0
11/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1055.0200	1097.5500	1.0550	1.0976	300
11/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6912.9900	6790.3400	6.9130	6.7903	0
11/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	791.4300	825.2900	0.7914	0.8253	250
11/03/2025	R035 On 05-February-26			Bond Future	10.8866	10.9172	92.5875	92.4278	0
11/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2713.9700	2641.0500	2.7140	2.6411	0
11/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3220.9500	3307.7500	3.2210	3.3078	0
11/03/2025	R035 On 07-May-26			Bond Future	11.0297	11.0617	89.7900	89.6269	0
11/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2919.4300	2846.1900	2.9194	2.8462	0
11/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3789.7600	3879.5800	3.7898	3.8796	0
11/03/2025	R038 On 08-May-25			Bond Future	10.9828	11.0200	100.5177	100.2660	9,052
11/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2527.3200	2370.8300	2.5273	2.3708	0
11/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	807.1500	902.3200	0.8072	0.9023	0
11/03/2025	R038 On 07-August-25			Bond Future	11.0960	11.1348	102.4699	102.2132	0
11/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2961.9400	2825.0900	2.9619	2.8251	0
11/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2012.7100	2132.5700	2.0127	2.1326	0
11/03/2025	R038 On 06-November-25			Bond Future	11.2187	11.2591	98.9575	98.6957	0
11/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2267.9200	2162.6900	2.2679	2.1627	1,770
11/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3837.7200	3994.3800	3.8377	3.9944	0
11/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	3123.5300	2994.7900	3.1235	2.9948	0
11/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	2985.4200	3118.5700	2.9854	3.1186	0
11/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7836.0900	7631.5900	7.8361	7.6316	0
11/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	985.5500	1042.9400	0.9856	1.0429	1,770
11/03/2025	R038 On 05-February-26			Bond Future	11.3538	11.3959	100.8310	100.5638	0
11/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3860.5500	3722.7000	3.8606	3.7227	0
11/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3314.8400	3444.2000	3.3148	3.4442	0
11/03/2025	R038 On 07-May-26			Bond Future	11.5035	11.5475	97.2039	96.9313	0
11/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3752.5100	3623.6500	3.7525	3.6237	0
11/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4397.8400	4541.5700	4.3978	4.5416	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	R053 On 08-May-25			Bond Future	11.3257	11.3780	103.8578	103.4084	22,700
11/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10353.2400	9921.2800	10.3532	9.9213	0
11/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	62.6900	80.1100	0.0627	0.0801	0
11/03/2025	R053 On 07-August-25			Bond Future	11.4272	11.4815	105.8748	105.4166	0
11/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13324.0900	12901.8300	13.3241	12.9018	0
11/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	283.4000	319.3500	0.2834	0.3194	0
11/03/2025	R053 On 06-November-25			Bond Future	11.5358	11.5922	102.0497	101.5824	0
11/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	5001.6200	4737.5300	5.0016	4.7375	0
11/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3166.1900	3369.4500	3.1662	3.3695	0
11/03/2025	R053 On 05-February-26			Bond Future	11.6535	11.7121	103.9815	103.5050	0
11/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3925.7400	3710.2400	3.9257	3.7102	0
11/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5278.0100	5539.0400	5.2780	5.5390	0
11/03/2025	R053 On 07-May-26			Bond Future	11.7818	11.8428	100.0351	99.5493	0
11/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4916.9300	4681.8500	4.9169	4.6819	0
11/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5656.9800	5907.6900	5.6570	5.9077	0
11/03/2025	R186 On 08-May-25			Bond Future	8.2670	8.2678	107.4044	107.4030	157,246
11/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	412.1300	412.8800	0.4121	0.4129	0
11/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	105.8300	107.9100	0.1058	0.1079	0
11/03/2025	R186 On 07-August-25			Bond Future	8.3463	8.3475	104.1819	104.1804	0
11/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1188.9300	1188.4100	1.1889	1.1884	1,983
11/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	74.2700	75.2600	0.0743	0.0753	0
11/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1730.9600	1730.0900	1.7310	1.7301	0
11/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	36.2300	36.8700	0.0362	0.0369	0
11/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2422.5300	2421.3600	2.4225	2.4214	0
11/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	15.4500	15.7900	0.0155	0.0158	1,983
11/03/2025	R186 On 06-November-25			Bond Future	8.4724	8.4741	106.1883	106.1865	447
11/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	187.1100	187.1500	0.1871	0.1872	0
11/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	549.7100	551.5400	0.5497	0.5515	0
11/03/2025	R186 On 05-February-26			Bond Future	8.7203	8.7230	102.8929	102.8907	0
11/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	251.3800	251.0500	0.2514	0.2511	0
11/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	490.8900	492.7200	0.4909	0.4927	0
11/03/2025	R186 On 07-May-26			Bond Future	9.2700	9.2745	104.7891	104.7865	0
11/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	167.0700	166.5300	0.1671	0.1665	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	507.9600	510.0300	0.5080	0.5100	0
11/03/2025	R202 On 08-May-25			Bond Future	271.7405	272.7460	271.7405	272.7460	2,157
11/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	435.9800	0.0000	0.4360	0
11/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	569.5500	0.0000	0.5696	0.0000	0
11/03/2025	R202 On 07-August-25			Bond Future	271.8618	272.8870	271.8618	272.8870	0
11/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	261.8300	1287.0300	0.2618	1.2870	0
11/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	R202 On 06-November-25			Bond Future	277.1635	278.2078	277.1635	278.2078	0
11/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	1523.4500	2567.7800	1.5235	2.5678	0
11/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	R202 On 05-February-26			Bond Future	277.1513	278.2161	277.1513	278.2161	0
11/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	396.0500	0.0000	0.3961	0
11/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	668.7000	0.0000	0.6687	0.0000	0
11/03/2025	R202 On 07-May-26			Bond Future	282.3320	283.4157	282.3320	283.4157	0
11/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	4782.0000	5865.6900	4.7820	5.8657	0
11/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	R209 On 08-May-25			Bond Future	10.7547	10.7815	72.2295	72.0943	28,385
11/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5503.0100	5375.9500	5.5030	5.3760	0
11/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	53.2700	61.5000	0.0533	0.0615	0
11/03/2025	R209 On 07-August-25			Bond Future	10.8555	10.8833	73.6323	73.4943	0
11/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8497.6900	8370.0100	8.4977	8.3700	0
11/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	143.6300	153.9500	0.1436	0.1540	0
11/03/2025	R209 On 06-November-25			Bond Future	10.9650	10.9939	71.8978	71.7570	0
11/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3162.2500	3081.1700	3.1623	3.0812	0
11/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1693.6400	1753.3900	1.6936	1.7534	0
11/03/2025	R209 On 05-February-26			Bond Future	11.0861	11.1162	73.2595	73.1158	0
11/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2360.2100	2296.6800	2.3602	2.2967	0
11/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3112.5300	3192.7300	3.1125	3.1927	0
11/03/2025	R209 On 07-May-26			Bond Future	11.2207	11.2520	71.4589	71.3122	0
11/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2709.4000	2642.5100	2.7094	2.6425	0
11/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3420.3100	3500.1200	3.4203	3.5001	0
11/03/2025	R210 On 08-May-25			Bond Future	247.4744	246.9205	247.4744	246.9205	3,395
11/03/2025	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
11/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	555.6400	1109.4700	0.5556	1.1095	0
11/03/2025	R210 On 07-August-25			Bond Future	252.3409	251.7759	252.3409	251.7759	0
11/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3900.8800	3335.8700	3.9009	3.3359	0
11/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	R210 On 06-November-25			Bond Future	253.8504	253.2746	253.8504	253.2746	0
11/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	1710.3600	1134.5700	1.7104	1.1346	0
11/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	R210 On 05-February-26			Bond Future	258.7203	258.1326	258.7203	258.1326	0
11/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	5620.3100	5032.6400	5.6203	5.0326	0
11/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	R210 On 07-May-26			Bond Future	260.0781	259.4795	260.0781	259.4795	0
11/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4678.1300	4079.4600	4.6781	4.0795	0
11/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/03/2025	R213 On 08-May-25			Bond Future	9.4781	9.4998	90.5246	90.4363	101,524
11/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4208.9300	4129.2300	4.2089	4.1292	0
11/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	74.1200	82.7500	0.0741	0.0828	0
11/03/2025	R213 On 07-August-25			Bond Future	9.5638	9.5867	92.2828	92.1926	17
11/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7845.7300	7758.1100	7.8457	7.7581	0
11/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	30.0500	32.6000	0.0301	0.0326	0
11/03/2025	R213 On 06-November-25			Bond Future	9.6677	9.6920	90.5068	90.4146	0
11/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2610.5400	2556.0400	2.6105	2.5560	0
11/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1173.4000	1211.0300	1.1734	1.2110	0
11/03/2025	R213 On 05-February-26			Bond Future	9.7933	9.8191	92.2217	92.1276	0
11/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2138.7900	2091.3500	2.1388	2.0914	0
11/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1787.2900	1833.9900	1.7873	1.8340	0
11/03/2025	R213 On 07-May-26			Bond Future	9.9355	9.9631	90.3703	90.2741	0
11/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1903.1100	1860.1200	1.9031	1.8601	0
11/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2377.5800	2430.8200	2.3776	2.4308	0
11/03/2025	R214 On 08-May-25			Bond Future	11.2079	11.2396	66.7808	66.6106	16,340
11/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	6023.5400	5863.1100	6.0235	5.8631	0
11/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	57.0300	66.8100	0.0570	0.0668	0
11/03/2025	R214 On 07-August-25			Bond Future	11.3070	11.3398	68.0779	67.9043	0
11/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8186.6900	8028.6600	8.1867	8.0287	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	195.8500	211.4300	0.1959	0.2114	0
11/03/2025	R214 On 06-November-25			Bond Future	11.4153	11.4493	66.0893	65.9122	0
11/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3164.5800	3066.1000	3.1646	3.0661	0
11/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2007.6300	2086.2400	2.0076	2.0862	0
11/03/2025	R214 On 05-February-26			Bond Future	11.5350	11.5703	67.3412	67.1605	0
11/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2264.6400	2189.6500	2.2646	2.1897	0
11/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3698.5700	3804.2800	3.6986	3.8043	0
11/03/2025	R214 On 07-May-26			Bond Future	11.6598	11.6964	65.2836	65.0993	0
11/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3065.2400	2978.8300	3.0652	2.9788	0
11/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3725.1300	3823.0100	3.7251	3.8230	0
11/03/2025	R248 On 08-May-25			Bond Future	11.3694	11.4063	80.5429	80.2990	267,991
11/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7565.5900	7336.2900	7.5656	7.3363	0
11/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	79.2800	93.8700	0.0793	0.0939	0
11/03/2025	R248 On 07-August-25			Bond Future	11.4712	11.5094	82.1072	81.8584	0
11/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10310.6000	10083.1700	10.3106	10.0832	0
11/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	237.4400	258.7400	0.2374	0.2587	0
11/03/2025	R248 On 06-November-25			Bond Future	11.5817	11.6214	79.2465	78.9927	0
11/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3760.5600	3624.2600	3.7606	3.6243	0
11/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2756.3300	2873.7900	2.7563	2.8738	0
11/03/2025	R248 On 05-February-26			Bond Future	11.7036	11.7448	80.7473	80.4885	0
11/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2913.9800	2803.2500	2.9140	2.8033	0
11/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4474.1700	4622.2600	4.4742	4.6223	0
11/03/2025	R248 On 07-May-26			Bond Future	11.8302	11.8730	77.7942	77.5303	0
11/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3871.1500	3745.2200	3.8712	3.7452	0
11/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4557.2700	4695.2000	4.5573	4.6952	0
11/03/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/03/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0