



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 April 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	2029 On 08-May-25			Bond Future	136.5255	136.5248	136.5255	136.5248	5,933
01/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1324.5200	1325.2200	1.3245	1.3252	0
01/04/2025	2029 On 07-August-25			Bond Future	139.2179	139.2170	139.2179	139.2170	0
01/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1807.8500	1807.0200	1.8079	1.8070	0
01/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2029 On 06-November-25			Bond Future	140.4928	140.4918	140.4928	140.4918	68
01/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	702.7700	701.7700	0.7028	0.7018	0
01/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2029 On 05-February-26			Bond Future	143.2247	143.2233	143.2247	143.2233	0
01/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	3114.7300	3113.3100	3.1147	3.1133	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2029 On 07-May-26			Bond Future	144.5028	144.5014	144.5028	144.5014	0
01/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2682.8200	2681.3800	2.6828	2.6814	0
01/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2030 On 08-May-25			Bond Future	9.1271	9.1178	97.9880	98.0222	66,519
01/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	91.1500	99.7900	0.0912	0.0998	800
01/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	1748.8900	1723.3700	1.7489	1.7234	0
01/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	113.6800	123.6900	0.1137	0.1237	300
01/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	1621.6900	1597.5400	1.6217	1.5975	0
01/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	331.9700	351.0300	0.3320	0.3510	1,320
01/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	984.5200	969.4200	0.9845	0.9694	0
01/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	726.4100	753.7300	0.7264	0.7537	800
01/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	532.7300	525.8900	0.5327	0.5259	0
01/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	813.0900	841.5400	0.8131	0.8415	300
01/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	473.1700	467.4600	0.4732	0.4675	0
01/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	1400.2100	1433.1800	1.4002	1.4332	680
01/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	224.7300	223.5400	0.2247	0.2235	0
01/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1663.3000	1697.1900	1.6633	1.6972	0
01/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	163.3200	163.0500	0.1633	0.1631	300
01/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2925.2800	2960.1600	2.9253	2.9602	0
01/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	34.8300	35.5500	0.0348	0.0356	0
01/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	3129.0500	3163.8900	3.1291	3.1639	0
01/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	26.9300	27.6100	0.0269	0.0276	800
01/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	4227.4100	4261.9000	4.2274	4.2619	1,640
01/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	6.3700	6.7000	0.0064	0.0067	0
01/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5528.9900	5563.2300	5.5290	5.5632	2,280
01/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.7700	0.8500	0.0008	0.0009	0
01/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	9410.7700	9444.9300	9.4108	9.4449	0
01/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
01/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10753.9200	10788.0800	10.7539	10.7881	0
01/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
01/04/2025	2030 On 07-August-25			Bond Future	9.2152	9.2053	95.8861	95.9208	47,753
01/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	377.0300	389.0300	0.3770	0.3890	300
01/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2129.0000	2106.2500	2.1290	2.1063	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	1089.0400	1111.0000	1.0890	1.1110	300
01/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1072.2900	1059.5000	1.0723	1.0595	0
01/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2461.2300	2491.3800	2.4612	2.4914	0
01/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	407.8700	403.2700	0.4079	0.4033	300
01/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	4420.3500	4454.1600	4.4204	4.4542	1,054
01/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	118.5800	117.6400	0.1186	0.1176	0
01/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	6377.7000	6412.3700	6.3777	6.4124	0
01/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	22.2200	22.1400	0.0222	0.0221	0
01/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9531.0000	9565.7500	9.5310	9.5658	0
01/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.6900	0.6900	0.0007	0.0007	1,054
01/04/2025	2030 On 06-November-25			Bond Future	9.3093	9.2988	97.7320	97.7671	0
01/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	509.1600	521.1000	0.5092	0.5211	300
01/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2497.8800	2474.6500	2.4979	2.4747	0
01/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1190.6400	1210.3200	1.1906	1.2103	300
01/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1488.8400	1473.3500	1.4888	1.4734	0
01/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1802.6100	1826.6500	1.8026	1.8267	0
01/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1037.7400	1026.6100	1.0377	1.0266	0
01/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	3068.5100	3097.9000	3.0685	3.0979	0
01/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	542.3600	536.5800	0.5424	0.5366	300
01/04/2025	2030 On 05-February-26			Bond Future	9.4196	9.4083	95.6009	95.6365	0
01/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1691.1100	1712.6000	1.6911	1.7126	0
01/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1469.1200	1455.0000	1.4691	1.4550	0
01/04/2025	2030 On 07-May-26			Bond Future	9.5632	9.5511	97.4095	97.4455	0
01/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1464.1400	1482.8900	1.4641	1.4829	0
01/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	1982.1200	1964.8800	1.9821	1.9649	0
01/04/2025	2032 On 08-May-25			Bond Future	9.9115	9.9075	92.8022	92.8209	129,449
01/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	113.9000	121.5100	0.1139	0.1215	300
01/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	2531.3600	2520.2400	2.5314	2.5202	0
01/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	128.0200	136.2200	0.1280	0.1362	800
01/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	2449.4600	2438.9300	2.4495	2.4389	0
01/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	891.1700	912.8100	0.8912	0.9128	300
01/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	944.6500	947.5600	0.9447	0.9476	0
01/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	941.8100	963.8000	0.9418	0.9638	800
01/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	902.3000	905.5600	0.9023	0.9056	0

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01/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	2062.6300	2087.3900	2.0626	2.0874	0
01/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	369.4300	375.4600	0.3694	0.3755	300
01/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	4557.4900	4579.2400	4.5575	4.5792	0
01/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	60.1500	63.1700	0.0602	0.0632	0
01/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	4808.7400	4830.1900	4.8087	4.8302	0
01/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	50.1500	52.8700	0.0502	0.0529	800
01/04/2025	2032 On 07-August-25			Bond Future	10.0114	10.0072	94.6095	94.6285	0
01/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	443.7400	452.1100	0.4437	0.4521	300
01/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3253.6100	3242.9500	3.2536	3.2430	0
01/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	1265.5200	1280.0100	1.2655	1.2800	300
01/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	1769.5400	1765.0000	1.7695	1.7650	0
01/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	3209.1500	3228.4500	3.2092	3.2285	0
01/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	646.3400	646.6100	0.6463	0.6466	300
01/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	8513.6200	8533.1200	8.5136	8.5331	0
01/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	35.4900	35.9600	0.0355	0.0360	0
01/04/2025	2032 On 06-November-25			Bond Future	10.1256	10.1212	92.2698	92.2889	0
01/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	655.7700	663.8400	0.6558	0.6638	300
01/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	3892.7600	3881.6700	3.8928	3.8817	0
01/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1471.8300	1484.3600	1.4718	1.4844	300
01/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2463.0300	2456.4000	2.4630	2.4564	0
01/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2725.5300	2741.6900	2.7255	2.7417	0
01/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1451.6800	1448.6800	1.4517	1.4487	0
01/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	4132.4800	4150.6600	4.1325	4.1507	0
01/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	871.2500	870.2700	0.8713	0.8703	300
01/04/2025	2032 On 05-February-26			Bond Future	10.2519	10.2474	94.0417	94.0609	0
01/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	2034.3200	2047.2400	2.0343	2.0472	0
01/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2423.0900	2416.7300	2.4231	2.4167	0
01/04/2025	2032 On 07-May-26			Bond Future	10.3946	10.3898	91.6607	91.6801	0
01/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1976.6300	1988.3200	1.9766	1.9883	0
01/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3019.4800	3011.7700	3.0195	3.0118	0
01/04/2025	2033 On 08-May-25			Bond Future	128.3756	128.6473	128.3756	128.6473	9,939
01/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	2244.4400	1972.6700	2.2444	1.9727	0
01/04/2025	2033 On 07-August-25			Bond Future	130.9071	131.1842	130.9071	131.1842	0

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01/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	2257.1400	2534.2300	2.2571	2.5342	0
01/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2033 On 06-November-25			Bond Future	131.9204	132.2027	131.9204	132.2027	0
01/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	1219.5600	937.2600	1.2196	0.9373	0
01/04/2025	2033 On 05-February-26			Bond Future	134.4857	134.7732	134.4857	134.7732	0
01/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	1605.7300	1893.2100	1.6057	1.8932	0
01/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2033 On 07-May-26			Bond Future	135.4934	135.7866	135.4934	135.7866	0
01/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	333.4200	626.5600	0.3334	0.6266	0
01/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2037 On 08-May-25			Bond Future	11.1265	11.1380	85.3976	85.3324	62,458
01/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	68.5000	68.2600	0.0685	0.0683	300
01/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	3733.1500	3798.1400	3.7332	3.7981	0
01/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	707.0600	694.7600	0.7071	0.6948	300
01/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	1429.4600	1482.3900	1.4295	1.4824	0
01/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	2262.9600	2225.5400	2.2630	2.2255	0
01/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	400.4700	428.2800	0.4005	0.4283	300
01/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	6068.0200	6006.1900	6.0680	6.0062	0
01/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	22.2100	25.6100	0.0222	0.0256	0
01/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	7560.6400	7496.6300	7.5606	7.4966	15,000
01/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	6.3400	7.5600	0.0063	0.0076	0
01/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	11145.0500	11079.8500	11.1451	11.0799	7,500
01/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0900	0.1200	0.0001	0.0001	0
01/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	11375.5800	11310.3800	11.3756	11.3104	7,500
01/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	0
01/04/2025	2037 On 07-August-25			Bond Future	11.2489	11.2609	82.7998	82.7332	74,658
01/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	263.4000	258.6100	0.2634	0.2586	2,541
01/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	5539.6000	5601.4300	5.5396	5.6014	0
01/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	419.8300	412.5200	0.4198	0.4125	300
01/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	4733.8700	4793.1800	4.7339	4.7932	0
01/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	480.6600	472.4100	0.4807	0.4724	2,341
01/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	4497.0200	4555.3900	4.4970	4.5554	0
01/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	604.7500	594.6700	0.6048	0.5947	200

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01/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	4088.8400	4145.3800	4.0888	4.1454	0
01/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	1303.4400	1284.3400	1.3034	1.2843	300
01/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	2703.3000	2750.8200	2.7033	2.7508	0
01/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	1477.9100	1456.8400	1.4779	1.4568	0
01/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	2480.6800	2526.2300	2.4807	2.5262	2,541
01/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	2520.6900	2489.5400	2.5207	2.4895	0
01/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	1576.8900	1612.3600	1.5769	1.6124	2,541
01/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	3995.1000	3953.3600	3.9951	3.9534	0
01/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	903.6400	928.5200	0.9036	0.9285	2,541
01/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	4034.8700	3992.8900	4.0349	3.9929	0
01/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	890.7400	915.3800	0.8907	0.9154	300
01/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	5446.2400	5396.9900	5.4462	5.3970	0
01/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	540.3600	557.7300	0.5404	0.5577	2,541
01/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	9159.1300	9098.4600	9.1591	9.0985	0
01/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	131.8400	137.7900	0.1318	0.1378	0
01/04/2025	2037 On 06-November-25			Bond Future	11.3725	11.3850	84.3935	84.3255	0
01/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	674.0100	663.4600	0.6740	0.6635	300
01/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	5626.9800	5684.5100	5.6270	5.6845	0
01/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	1576.1500	1555.5100	1.5762	1.5555	300
01/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	3641.6400	3689.0800	3.6416	3.6891	0
01/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	3373.8000	3339.0200	3.3738	3.3390	0
01/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	1986.9600	2020.2600	1.9870	2.0203	0
01/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	5297.0800	5252.0600	5.2971	5.2521	0
01/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1157.3400	1180.4000	1.1573	1.1804	300
01/04/2025	2037 On 05-February-26			Bond Future	11.5066	11.5197	81.7554	81.6858	0
01/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	1132.7500	1117.7100	1.1328	1.1177	1,930
01/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	5884.7400	5939.3100	5.8847	5.9393	0
01/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	1588.9000	1569.4300	1.5889	1.5694	1,970
01/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	4915.3300	4965.4700	4.9153	4.9655	0
01/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	2265.3500	2240.1900	2.2654	2.2402	0
01/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	3923.6300	3968.0800	3.9236	3.9681	0
01/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	2680.6600	2652.4200	2.6807	2.6524	0
01/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	3467.7600	3509.1300	3.4678	3.5091	1,930
01/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	4186.6900	4149.2400	4.1867	4.1492	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2331.6300	2363.7900	2.3316	2.3638	1,930
01/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	5602.9400	5558.8400	5.6029	5.5588	0
01/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	1668.7800	1694.2900	1.6688	1.6943	1,970
01/04/2025	2037 On 07-May-26			Bond Future	11.6563	11.6700	83.3011	83.2299	0
01/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	2584.1800	2557.3000	2.5842	2.5573	0
01/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	4364.9400	4409.2700	4.3649	4.4093	0
01/04/2025	2038 On 08-May-25			Bond Future	139.5108	139.2865	139.5108	139.2865	2,918
01/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	169.2200	393.4800	0.1692	0.3935	0
01/04/2025	2038 On 07-August-25			Bond Future	140.1297	139.9011	140.1297	139.9011	0
01/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	569.7200	341.1200	0.5697	0.3411	0
01/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2038 On 06-November-25			Bond Future	142.8616	142.6280	142.8616	142.6280	0
01/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1018.4100	1251.9600	1.0184	1.2520	0
01/04/2025	2038 On 05-February-26			Bond Future	143.4638	143.2262	143.4638	143.2262	0
01/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	263.8200	26.1700	0.2638	0.0262	0
01/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2038 On 07-May-26			Bond Future	146.2139	145.9713	146.2139	145.9713	0
01/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	1683.9400	1441.3000	1.6839	1.4413	0
01/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2040 On 08-May-25			Bond Future	11.4879	11.5046	85.0321	84.9310	31,887
01/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	6554.2800	6457.2500	6.5543	6.4573	0
01/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	21.7500	25.7900	0.0218	0.0258	0
01/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	7186.1300	7087.7500	7.1861	7.0878	15,000
01/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	13.3200	16.0100	0.0133	0.0160	0
01/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	10649.2500	10548.3600	10.6493	10.5484	7,500
01/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.5700	0.7500	0.0006	0.0008	0
01/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	10992.6900	10891.7500	10.9927	10.8918	7,500
01/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.3700	0.5000	0.0004	0.0005	0
01/04/2025	2040 On 07-August-25			Bond Future	11.6136	11.6309	82.1765	82.0734	37,122
01/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	365.7600	354.4400	0.3658	0.3544	400
01/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	5447.7200	5539.5400	5.4477	5.5395	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	1476.5200	1442.0200	1.4765	1.4420	400
01/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	2766.8400	2835.4800	2.7668	2.8355	0
01/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	3506.9500	3445.9300	3.5070	3.4459	0
01/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1247.4800	1289.6000	1.2475	1.2896	400
01/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	9336.7400	9243.3900	9.3367	9.2434	0
01/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	182.4700	192.2600	0.1825	0.1923	0
01/04/2025	2040 On 06-November-25			Bond Future	11.7397	11.7577	83.7581	83.6528	292
01/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	3069.6200	3018.3100	3.0696	3.0183	0
01/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	2485.0300	2539.0200	2.4850	2.5390	0
01/04/2025	2040 On 05-February-26			Bond Future	11.8758	11.8946	80.8572	80.7496	0
01/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	2229.1700	2190.4400	2.2292	2.1904	0
01/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	4492.4000	4561.1900	4.4924	4.5612	0
01/04/2025	2040 On 07-May-26			Bond Future	12.0258	12.0454	82.3855	82.2757	0
01/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	2742.0800	2699.1400	2.7421	2.6991	0
01/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	4782.6900	4849.5500	4.7827	4.8496	0
01/04/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2044 On 08-May-25			Bond Future	11.6412	11.6578	80.5862	80.4834	72,436
01/04/2025	2044 On 08-May-25		Put	Bond Future	19413.7700	19516.5800	19.4138	19.5166	0
01/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	25.9100	25.3100	0.0259	0.0253	9,000
01/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	5200.1800	5302.3900	5.2002	5.3024	0
01/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	42.9800	41.8600	0.0430	0.0419	2,490
01/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	4737.6900	4839.3800	4.7377	4.8394	0
01/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	435.4400	421.0200	0.4354	0.4210	9,000
01/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	2278.4200	2366.8100	2.2784	2.3668	0
01/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	1193.4400	1156.8900	1.1934	1.1569	0
01/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	1138.8100	1205.0700	1.1388	1.2051	2,490
01/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	1582.8700	1536.8600	1.5829	1.5369	0
01/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	850.5900	907.3900	0.8506	0.9074	9,000
01/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	4604.0100	4515.7400	4.6040	4.5157	0
01/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	111.8000	126.3400	0.1118	0.1263	2,490
01/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	6295.8300	6198.8200	6.2958	6.1988	0
01/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	34.4200	40.2200	0.0344	0.0402	0
01/04/2025	2044 On 07-August-25			Bond Future	11.7625	11.7797	77.7694	77.6645	16
01/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	126.8900	122.4400	0.1269	0.1224	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	7562.0800	7662.4900	7.5621	7.6625	0
01/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	896.3900	872.5000	0.8964	0.8725	9,000
01/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	3802.5000	3883.4700	3.8025	3.8835	0
01/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	2425.3200	2376.0800	2.4253	2.3761	0
01/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	1894.6000	1950.2200	1.8946	1.9502	9,000
01/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	8951.6400	8858.1700	8.9516	8.8582	0
01/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	220.2700	231.6600	0.2203	0.2317	0
01/04/2025	2044 On 06-November-25			Bond Future	11.8838	11.9017	79.2661	79.1591	0
01/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	2854.7700	2806.2700	2.8548	2.8063	0
01/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	2877.3800	2935.9600	2.8774	2.9360	0
01/04/2025	2044 On 05-February-26			Bond Future	12.0140	12.0326	76.4042	76.2948	0
01/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	2085.5200	2048.2100	2.0855	2.0482	0
01/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	4834.0300	4906.0900	4.8340	4.9061	0
01/04/2025	2044 On 07-May-26			Bond Future	12.1566	12.1760	77.8482	77.7365	0
01/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	2866.3800	2822.4500	2.8664	2.8225	0
01/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	4969.9300	5037.7000	4.9699	5.0377	0
01/04/2025	2046 On 08-May-25			Bond Future	119.3887	119.6528	119.3887	119.6528	19,602
01/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	2581.3000	2317.1800	2.5813	2.3172	0
01/04/2025	2046 On 07-August-25			Bond Future	121.7431	122.0123	121.7431	122.0123	0
01/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	3053.1400	3322.2500	3.0531	3.3223	0
01/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2046 On 06-November-25			Bond Future	121.8547	122.1291	121.8547	122.1291	0
01/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	3555.3100	3280.9200	3.5553	3.2809	0
01/04/2025	2046 On 05-February-26			Bond Future	124.2237	124.5031	124.2237	124.5031	0
01/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	2573.6900	2853.0600	2.5737	2.8531	0
01/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2046 On 07-May-26			Bond Future	124.2973	124.5824	124.2973	124.5824	0
01/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	652.6600	367.6300	0.6527	0.3676	0
01/04/2025	2050 On 08-May-25			Bond Future	120.6514	120.8484	120.6514	120.8484	16,080
01/04/2025	2050 On 08-May-25	121.16	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
01/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	508.6400	311.5600	0.5086	0.3116	0
01/04/2025	2050 On 07-August-25			Bond Future	120.6546	120.8555	120.6546	120.8555	0
01/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	764.6000	965.4900	0.7646	0.9655	0
01/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2050 On 06-November-25			Bond Future	123.0069	123.2113	123.0069	123.2113	0
01/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	1413.1100	1208.7400	1.4131	1.2087	0
01/04/2025	2050 On 05-February-26			Bond Future	122.9751	123.1837	122.9751	123.1837	0
01/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	155.1400	363.7400	0.1551	0.3637	0
01/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	2050 On 07-May-26			Bond Future	125.3324	125.5445	125.3324	125.5445	0
01/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	1262.3500	1474.5100	1.2624	1.4745	0
01/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	AL37 On 08-May-25			Index Future	1095.9910	1203.4290	1095.9910	1,203.4290	0
01/04/2025	AL37 On 07-August-25			Index Future	1117.3360	1226.8660	1117.3360	1,226.8660	0
01/04/2025	AL37 On 06-November-25			Index Future	1138.8680	1250.5050	1138.8680	1,250.5050	0
01/04/2025	AL37 On 05-February-26			Index Future	1160.7660	1274.5470	1160.7660	1,274.5470	0
01/04/2025	AL37 On 07-May-26			Index Future	1182.7930	1298.7290	1182.7930	1,298.7290	0
01/04/2025	AL7T On 08-May-25			Index Future	1305.0210	1304.0680	1305.0210	1,304.0680	0
01/04/2025	AL7T On 07-August-25			Index Future	1330.4380	1329.4660	1330.4380	1,329.4660	0
01/04/2025	AL7T On 06-November-25			Index Future	1356.0760	1355.0810	1356.0760	1,355.0810	0
01/04/2025	AL7T On 05-February-26			Index Future	1382.1510	1381.1340	1382.1510	1,381.1340	0
01/04/2025	AL7T On 07-May-26			Index Future	1408.3780	1407.3380	1408.3780	1,407.3380	0
01/04/2025	ALBI On 08-May-25			Index Future	1119.8580	1119.2140	1119.8580	1,119.2140	92
01/04/2025	ALBI On 07-August-25			Index Future	1141.6680	1141.0120	1141.6680	1,141.0120	0
01/04/2025	ALBI On 06-November-25			Index Future	1163.6690	1162.9960	1163.6690	1,162.9960	0
01/04/2025	ALBI On 05-February-26			Index Future	1186.0440	1185.3560	1186.0440	1,185.3560	0
01/04/2025	ALBI On 07-May-26			Index Future	1208.5500	1207.8450	1208.5500	1,207.8450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	C446 On 31-March-46			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
01/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	ES33 On 08-May-25			Bond Future	11.3185	11.3303	80.9123	80.8586	0
01/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6140.2700	6086.6400	6.1403	6.0866	0
01/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES33 On 07-August-25			Bond Future	11.4605	11.4728	82.5079	82.4531	0
01/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8703.2800	8648.5300	8.7033	8.6485	0
01/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES33 On 06-November-25			Bond Future	11.6208	11.6337	80.3202	80.2641	0
01/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1669.9200	1613.8400	1.6699	1.6138	0
01/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES33 On 05-February-26			Bond Future	11.7978	11.8114	81.8808	81.8234	0
01/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1314.6600	1372.0300	1.3147	1.3720	0
01/04/2025	ES33 On 07-May-26			Bond Future	11.9864	12.0007	79.6520	79.5933	0
01/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1228.5600	1287.2600	1.2286	1.2873	0
01/04/2025	ES42 On 08-May-25			Bond Future	11.9802	12.0071	75.3996	75.2453	0
01/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6768.6900	6614.3900	6.7687	6.6144	0
01/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES42 On 07-August-25			Bond Future	12.1079	12.1358	76.8864	76.7290	0
01/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8614.2300	8456.8700	8.6142	8.4569	0
01/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES42 On 06-November-25			Bond Future	12.2469	12.2760	74.1197	73.9591	0
01/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	785.8000	625.1600	0.7858	0.6252	0
01/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES42 On 05-February-26			Bond Future	12.3923	12.4225	75.5589	75.3949	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3040.8300	3204.8500	3.0408	3.2049	0
01/04/2025	ES42 On 07-May-26			Bond Future	12.5504	12.5819	72.7398	72.5725	0
01/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1901.5700	2068.9500	1.9016	2.0690	0
01/04/2025	GOVI On 08-May-25			GOVI	1103.1420	1102.5780	1103.1420	1,102.5780	634
01/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	811420.0000	805780.0000	81.1420	80.5780	0
01/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	GOVI On 07-August-25			GOVI	1124.6270	1124.0520	1124.6270	1,124.0520	0
01/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1136270.0000	1130520.0000	113.6270	113.0520	0
01/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	GOVI On 06-November-25			GOVI	1146.2990	1145.7090	1146.2990	1,145.7090	0
01/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	342990.0000	337090.0000	34.2990	33.7090	0
01/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	GOVI On 05-February-26			GOVI	1168.3410	1167.7360	1168.3410	1,167.7360	0
01/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	183410.0000	177360.0000	18.3410	17.7360	0
01/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	GOVI On 07-May-26			GOVI	1190.5110	1189.8920	1190.5110	1,189.8920	0
01/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	135110.0000	128920.0000	13.5110	12.8920	0
01/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/04/2025	IGOV On 08-May-25			Index Future	377.6710	377.9130	377.6710	377.9130	893
01/04/2025	IGOV On 07-August-25			Index Future	385.1190	385.3660	385.1190	385.3660	0
01/04/2025	IGOV On 06-November-25			Index Future	392.6310	392.8820	392.6310	392.8820	0
01/04/2025	IGOV On 05-February-26			Index Future	400.2700	400.5240	400.2700	400.5240	0
01/04/2025	IGOV On 07-May-26			Index Future	407.9530	408.2110	407.9530	408.2110	0
01/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
01/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
01/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/04/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	8.3670	0
01/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
01/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
01/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
01/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/04/2025	R033 On 08-May-25			Bond Future	9.9703	9.9714	101.3126	101.3070	9,365
01/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	2241.5600	2247.4500	2.2416	2.2475	0
01/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	330.8300	342.3700	0.3308	0.3424	0
01/04/2025	R033 On 07-August-25			Bond Future	10.0670	10.0682	103.2857	103.2799	0
01/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	2516.9600	2519.8200	2.5170	2.5198	0
01/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1153.8500	1162.5100	1.1539	1.1625	0
01/04/2025	R033 On 06-November-25			Bond Future	10.1766	10.1779	100.2302	100.2240	0
01/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	2616.8700	2618.3200	2.6169	2.6183	0
01/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	1842.0800	1849.7700	1.8421	1.8498	0
01/04/2025	R033 On 05-February-26			Bond Future	10.2968	10.2981	102.1548	102.1482	0
01/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	3131.5800	3132.0200	3.1316	3.1320	0
01/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2186.5700	2193.6000	2.1866	2.1936	0
01/04/2025	R033 On 07-May-26			Bond Future	10.4314	10.4329	99.0431	99.0361	0
01/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2726.4200	2726.4500	2.7264	2.7265	0
01/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	2971.5600	2978.6000	2.9716	2.9786	0
01/04/2025	R035 On 08-May-25			Bond Future	10.6401	10.6515	91.1747	91.1116	80,731
01/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	88.6100	87.9900	0.0886	0.0880	300
01/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	3278.5600	3341.0400	3.2786	3.3410	0
01/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	518.5900	509.8600	0.5186	0.5099	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	1641.1200	1695.4900	1.6411	1.6955	0
01/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	842.2700	827.3100	0.8423	0.8273	300
01/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	1177.5600	1225.7000	1.1776	1.2257	0
01/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	2117.8700	2082.8600	2.1179	2.0829	0
01/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	416.5300	444.6200	0.4165	0.4446	150
01/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	2370.5400	2332.4600	2.3705	2.3325	0
01/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	344.8300	369.8500	0.3448	0.3699	300
01/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	4479.2200	4424.5200	4.4792	4.4245	400
01/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	71.8400	80.2400	0.0718	0.0802	0
01/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	5670.0300	5611.0300	5.6700	5.6110	0
01/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	28.4000	32.5000	0.0284	0.0325	150
01/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	6068.2600	6008.3400	6.0683	6.0083	0
01/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	20.6400	23.8200	0.0206	0.0238	0
01/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	10528.9600	10465.9200	10.5290	10.4659	0
01/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.2000	0.2600	0.0002	0.0003	400
01/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	13496.9600	13433.8600	13.4970	13.4339	0
01/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
01/04/2025	R035 On 07-August-25			Bond Future	10.7485	10.7603	92.9504	92.8860	0
01/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	473.8700	465.6200	0.4739	0.4656	300
01/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	4211.1100	4267.2700	4.2111	4.2673	0
01/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	1416.9800	1396.4400	1.4170	1.3964	300
01/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	2339.5800	2383.4500	2.3396	2.3835	0
01/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	3790.1300	3749.7700	3.7901	3.7498	0
01/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	857.6400	881.6900	0.8576	0.8817	8,500
01/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	3947.6600	3906.3400	3.9477	3.9063	0
01/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	807.5900	830.6800	0.8076	0.8307	300
01/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	9658.5800	9598.1900	9.6586	9.5982	0
01/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	79.9600	83.9800	0.0800	0.0840	0
01/04/2025	R035 On 06-November-25			Bond Future	10.8712	10.8836	90.2347	90.1688	0
01/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	541.3500	532.6500	0.5414	0.5327	2,000
01/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	5850.0100	5907.2000	5.8500	5.9072	0
01/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	759.0400	747.5300	0.7590	0.7475	300
01/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	5098.5300	5152.9100	5.0985	5.1529	0
01/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	1334.5700	1316.6100	1.3346	1.3166	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	3830.3800	3878.3100	3.8304	3.8783	0
01/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1712.1600	1690.5300	1.7122	1.6905	300
01/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	3277.2000	3321.4600	3.2772	3.3215	0
01/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	2714.6500	2684.8800	2.7147	2.6849	250
01/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2297.4000	2333.5200	2.2974	2.3335	0
01/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	3511.8700	3476.8100	3.5119	3.4768	0
01/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	1788.2000	1819.0300	1.7882	1.8190	0
01/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	4313.0900	4273.5100	4.3131	4.2735	0
01/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1410.3800	1436.6900	1.4104	1.4367	2,000
01/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	4385.6000	4345.6400	4.3856	4.3456	0
01/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1381.3900	1407.3200	1.3814	1.4073	250
01/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	5205.7400	5161.9100	5.2057	5.1619	0
01/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1095.6100	1117.6700	1.0956	1.1177	300
01/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	6302.4900	6254.3400	6.3025	6.2543	0
01/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	812.5700	830.3100	0.8126	0.8303	250
01/04/2025	R035 On 05-February-26			Bond Future	11.0058	11.0188	91.9676	91.9002	0
01/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	2307.6100	2281.7600	2.3076	2.2818	0
01/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	3434.5100	3476.0600	3.4345	3.4761	0
01/04/2025	R035 On 07-May-26			Bond Future	11.1456	11.1592	89.2020	89.1331	0
01/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	2543.7500	2517.0700	2.5438	2.5171	0
01/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4001.9900	4044.2100	4.0020	4.0442	0
01/04/2025	R038 On 08-May-25			Bond Future	11.1648	11.1763	99.2959	99.2196	9,260
01/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	1434.1100	1406.2900	1.4341	1.4063	0
01/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	935.7800	984.2200	0.9358	0.9842	0
01/04/2025	R038 On 07-August-25			Bond Future	11.2846	11.2965	101.2297	101.1519	0
01/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	2050.3900	2021.0500	2.0504	2.0211	0
01/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	2341.3700	2389.8000	2.3414	2.3898	0
01/04/2025	R038 On 06-November-25			Bond Future	11.4151	11.4276	97.6931	97.6135	0
01/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	1588.4400	1566.1700	1.5884	1.5662	1,770
01/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	4422.7200	4480.0000	4.4227	4.4800	0
01/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	2307.3100	2277.9500	2.3073	2.2780	0
01/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	3433.6800	3483.8700	3.4337	3.4839	0
01/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	6686.4600	6630.5800	6.6865	6.6306	0
01/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1100.4000	1124.0700	1.1004	1.1241	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	R038 On 05-February-26			Bond Future	11.5543	11.5673	99.5687	99.4873	0
01/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	3133.3200	3099.6400	3.1333	3.0996	0
01/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	3849.9400	3897.5900	3.8499	3.8976	0
01/04/2025	R038 On 07-May-26			Bond Future	11.7047	11.7184	95.9660	95.8829	0
01/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	3032.6400	3000.6700	3.0326	3.0007	0
01/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	4915.8200	4966.9600	4.9158	4.9670	0
01/04/2025	R053 On 08-May-25			Bond Future	11.5405	11.5569	102.0369	101.9001	22,568
01/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	8517.5900	8388.7400	8.5176	8.3887	0
01/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	47.8800	55.8200	0.0479	0.0558	0
01/04/2025	R053 On 07-August-25			Bond Future	11.6493	11.6664	104.0241	103.8846	0
01/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	11540.1200	11417.8900	11.5401	11.4179	0
01/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	350.0800	367.3400	0.3501	0.3673	0
01/04/2025	R053 On 06-November-25			Bond Future	11.7664	11.7841	100.1629	100.0205	0
01/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	3860.2300	3795.8300	3.8602	3.7958	0
01/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	3911.5800	3989.5700	3.9116	3.9896	0
01/04/2025	R053 On 05-February-26			Bond Future	11.8896	11.9081	102.0859	101.9404	0
01/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	3013.6400	2961.7700	3.0136	2.9618	0
01/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	6261.5400	6355.1000	6.2615	6.3551	0
01/04/2025	R053 On 07-May-26			Bond Future	12.0209	12.0401	98.1536	98.0051	0
01/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	3960.9800	3901.4300	3.9610	3.9014	0
01/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	6582.5400	6671.5300	6.5825	6.6715	0
01/04/2025	R186 On 08-May-25			Bond Future	8.2784	8.2847	107.3870	107.3775	156,340
01/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	349.1300	343.7700	0.3491	0.3438	0
01/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	60.1500	64.2900	0.0602	0.0643	0
01/04/2025	R186 On 07-August-25			Bond Future	8.3556	8.3632	104.1699	104.1602	0
01/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1150.2100	1142.1900	1.1502	1.1422	1,983
01/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	47.5000	49.2400	0.0475	0.0492	0
01/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1702.7300	1693.8400	1.7027	1.6938	0
01/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	19.9500	20.8200	0.0200	0.0208	0
01/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2402.3600	2392.9700	2.4024	2.3930	0
01/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	7.2300	7.6000	0.0072	0.0076	1,983
01/04/2025	R186 On 06-November-25			Bond Future	8.4844	8.4941	106.1756	106.1654	447
01/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	147.3000	144.7500	0.1473	0.1448	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	522.5800	530.2800	0.5226	0.5303	0
01/04/2025	R186 On 05-February-26			Bond Future	8.7026	8.7156	102.9075	102.8968	0
01/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	220.4600	216.7900	0.2205	0.2168	0
01/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	445.3700	452.4000	0.4454	0.4524	0
01/04/2025	R186 On 07-May-26			Bond Future	9.1585	9.1776	104.8545	104.8432	0
01/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	166.0800	162.5100	0.1661	0.1625	0
01/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	441.5900	449.2500	0.4416	0.4493	0
01/04/2025	R202 On 08-May-25			Bond Future	271.1102	271.1040	271.1102	271.1040	2,157
01/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	1199.8400	1206.0100	1.1998	1.2060	0
01/04/2025	R202 On 07-August-25			Bond Future	271.2024	271.1960	271.2024	271.1960	0
01/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	397.6200	403.9800	0.3976	0.4040	0
01/04/2025	R202 On 06-November-25			Bond Future	276.4901	276.4827	276.4901	276.4827	0
01/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	850.1200	842.6900	0.8501	0.8427	0
01/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R202 On 05-February-26			Bond Future	276.5084	276.5009	276.5084	276.5009	0
01/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	1311.5700	1319.0700	1.3116	1.3191	0
01/04/2025	R202 On 07-May-26			Bond Future	281.8092	281.8008	281.8092	281.8008	0
01/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	4259.2100	4250.8000	4.2592	4.2508	0
01/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R209 On 08-May-25			Bond Future	10.8838	10.8951	71.5803	71.5238	22,524
01/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	4832.9700	4780.9500	4.8330	4.7810	0
01/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	32.5000	36.9400	0.0325	0.0369	0
01/04/2025	R209 On 07-August-25			Bond Future	10.9886	11.0004	72.9743	72.9167	0
01/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	7815.8900	7763.6700	7.8159	7.7637	0
01/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	119.8900	125.2500	0.1199	0.1253	0
01/04/2025	R209 On 06-November-25			Bond Future	11.1033	11.1155	71.2268	71.1679	0
01/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	2723.9300	2695.6100	2.7239	2.6956	0
01/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	1926.3300	1956.9300	1.9263	1.9569	0
01/04/2025	R209 On 05-February-26			Bond Future	11.2259	11.2386	72.5946	72.5345	0
01/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1952.4200	1930.6500	1.9524	1.9307	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	3369.6200	3408.0400	3.3696	3.4080	0
01/04/2025	R209 On 07-May-26			Bond Future	11.3586	11.3718	70.8165	70.7550	0
01/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	2362.9500	2339.0800	2.3630	2.3391	0
01/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	3716.3200	3753.9700	3.7163	3.7540	0
01/04/2025	R210 On 08-May-25			Bond Future	246.8133	246.7436	246.8133	246.7436	3,295
01/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1216.6900	1286.4000	1.2167	1.2864	0
01/04/2025	R210 On 07-August-25			Bond Future	251.6806	251.6094	251.6806	251.6094	0
01/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3240.5600	3169.3500	3.2406	3.1694	0
01/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R210 On 06-November-25			Bond Future	253.1587	253.0858	253.1587	253.0858	0
01/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	1018.6600	945.8400	1.0187	0.9458	0
01/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R210 On 05-February-26			Bond Future	258.0811	258.0062	258.0811	258.0062	0
01/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4981.0600	4906.2100	4.9811	4.9062	0
01/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R210 On 07-May-26			Bond Future	259.5313	259.4552	259.5313	259.4552	0
01/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4131.2900	4055.2400	4.1313	4.0552	0
01/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2025	R213 On 08-May-25			Bond Future	9.5570	9.5580	90.2029	90.1990	96,336
01/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3856.1300	3855.3500	3.8561	3.8554	0
01/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	42.9700	46.1400	0.0430	0.0461	0
01/04/2025	R213 On 07-August-25			Bond Future	9.6459	9.6470	91.9596	91.9556	17
01/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	7517.8700	7514.5700	7.5179	7.5146	0
01/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	25.3400	26.0800	0.0253	0.0261	0
01/04/2025	R213 On 06-November-25			Bond Future	9.7548	9.7560	90.1769	90.1724	0
01/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	2304.8400	2305.8600	2.3048	2.3059	0
01/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1197.5900	1203.0400	1.1976	1.2030	0
01/04/2025	R213 On 05-February-26			Bond Future	9.8793	9.8806	91.9091	91.9044	0
01/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1881.4900	1882.0600	1.8815	1.8821	0
01/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	1842.6100	1847.9000	1.8426	1.8479	0
01/04/2025	R213 On 07-May-26			Bond Future	10.0145	10.0159	90.0953	90.0902	0
01/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1679.1800	1679.4000	1.6792	1.6794	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2428.6700	2433.9300	2.4287	2.4339	0
01/04/2025	R214 On 08-May-25			Bond Future	11.3889	11.4154	65.8186	65.6794	17,607
01/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	5037.1200	4905.2300	5.0371	4.9052	0
01/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	32.8600	40.1100	0.0329	0.0401	0
01/04/2025	R214 On 07-August-25			Bond Future	11.4936	11.5211	67.1004	66.9585	0
01/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	7209.5100	7082.1800	7.2095	7.0822	0
01/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	196.1400	210.7000	0.1961	0.2107	0
01/04/2025	R214 On 06-November-25			Bond Future	11.6085	11.6370	65.0926	64.9478	0
01/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	2462.4500	2391.9800	2.4625	2.3920	0
01/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2302.1700	2376.4900	2.3022	2.3765	0
01/04/2025	R214 On 05-February-26			Bond Future	11.7318	11.7613	66.3428	66.1950	0
01/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1736.9800	1685.1100	1.7370	1.6851	0
01/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	4169.3500	4265.2400	4.1694	4.2652	0
01/04/2025	R214 On 07-May-26			Bond Future	11.8573	11.8880	64.2980	64.1473	0
01/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	2424.2500	2362.0100	2.4243	2.3620	0
01/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4069.7000	4158.1600	4.0697	4.1582	0
01/04/2025	R248 On 08-May-25			Bond Future	11.5805	11.5969	79.1652	79.0598	265,462
01/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	6150.5100	6051.9400	6.1505	6.0519	0
01/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	41.8300	48.6600	0.0418	0.0487	0
01/04/2025	R248 On 07-August-25			Bond Future	11.6892	11.7062	80.7070	80.5995	0
01/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	8942.9200	8848.7100	8.9429	8.8487	0
01/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	269.9700	283.2600	0.2700	0.2833	0
01/04/2025	R248 On 06-November-25			Bond Future	11.8078	11.8255	77.8188	77.7091	0
01/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	2696.7900	2649.3500	2.6968	2.6494	0
01/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	3120.2000	3182.5000	3.1202	3.1825	0
01/04/2025	R248 On 05-February-26			Bond Future	11.9350	11.9534	79.3132	79.2011	0
01/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	2139.4700	2101.8800	2.1395	2.1019	0
01/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	5133.8300	5208.3000	5.1338	5.2083	0
01/04/2025	R248 On 07-May-26			Bond Future	12.0641	12.0832	76.3711	76.2566	0
01/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	2946.6000	2901.2900	2.9466	2.9013	0
01/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	5055.8500	5124.9600	5.0559	5.1250	0
01/04/2025	X038 On 31-January-38			Bond Future	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
01/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0