



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 May 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	2029 On 08-May-25			Bond Future	136.4234	136.5221	136.4234	136.5221	3,723
05/05/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2029 On 08-May-25	137.85	Put	Bond Future	1426.6400	1327.8600	1.4266	1.3279	0
05/05/2025	2029 On 07-August-25			Bond Future	139.0854	139.1860	139.0854	139.1860	5,676
05/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1675.4400	1776.0400	1.6754	1.7760	0
05/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2029 On 06-November-25			Bond Future	140.3546	140.4569	140.3546	140.4569	68
05/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	564.5800	666.9200	0.5646	0.6669	0
05/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2029 On 05-February-26			Bond Future	143.0110	143.1148	143.0110	143.1148	0
05/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2901.0300	3004.7700	2.9010	3.0048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2029 On 07-May-26			Bond Future	144.2133	144.3186	144.2133	144.3186	0
05/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2393.3000	2498.6300	2.3933	2.4986	0
05/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2030 On 08-May-25			Bond Future	8.8492	8.8249	99.0145	99.1048	28,389
05/05/2025	2030 On 08-May-25	8.68	Call	Bond Future	68.8000	179.8100	0.0688	0.1798	800
05/05/2025	2030 On 08-May-25	8.68	Put	Bond Future	700.0300	720.7800	0.7000	0.7208	0
05/05/2025	2030 On 08-May-25	8.72	Call	Bond Future	100.4200	227.1500	0.1004	0.2272	300
05/05/2025	2030 On 08-May-25	8.72	Put	Bond Future	581.9200	618.3900	0.5819	0.6184	0
05/05/2025	2030 On 08-May-25	8.95	Call	Bond Future	502.3000	665.6500	0.5023	0.6657	1,320
05/05/2025	2030 On 08-May-25	8.95	Put	Bond Future	128.3400	201.4300	0.1283	0.2014	0
05/05/2025	2030 On 08-May-25	9.18	Call	Bond Future	1230.7400	1350.7500	1.2307	1.3508	800
05/05/2025	2030 On 08-May-25	9.18	Put	Bond Future	10.5500	40.3000	0.0106	0.0403	0
05/05/2025	2030 On 08-May-25	9.22	Call	Bond Future	1372.5000	1485.4900	1.3725	1.4855	300
05/05/2025	2030 On 08-May-25	9.22	Put	Bond Future	6.0700	28.8000	0.0061	0.0288	0
05/05/2025	2030 On 08-May-25	9.45	Call	Bond Future	2202.1100	2295.1900	2.2021	2.2952	680
05/05/2025	2030 On 08-May-25	9.45	Put	Bond Future	0.1200	2.9400	0.0001	0.0029	0
05/05/2025	2030 On 08-May-25	9.54	Call	Bond Future	2526.5100	2617.7600	2.5265	2.6178	0
05/05/2025	2030 On 08-May-25	9.54	Put	Bond Future	0.0200	1.0100	0.0000	0.0010	300
05/05/2025	2030 On 08-May-25	9.93	Call	Bond Future	3916.9600	4007.2200	3.9170	4.0072	0
05/05/2025	2030 On 08-May-25	9.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2030 On 08-May-25	9.99	Call	Bond Future	4128.6300	4218.8900	4.1286	4.2189	0
05/05/2025	2030 On 08-May-25	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
05/05/2025	2030 On 08-May-25	10.31	Call	Bond Future	5247.5500	5337.8100	5.2476	5.3378	1,640
05/05/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2030 On 08-May-25	10.69	Call	Bond Future	6554.7300	6644.9900	6.5547	6.6450	2,280
05/05/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2030 On 08-May-25	11.86	Call	Bond Future	10437.2800	10527.5400	10.4373	10.5275	0
05/05/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
05/05/2025	2030 On 08-May-25	12.28	Call	Bond Future	11780.4300	11870.6900	11.7804	11.8707	0
05/05/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
05/05/2025	2030 On 07-August-25			Bond Future	8.9239	8.8980	96.9118	97.0038	110,422
05/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	569.6500	618.4400	0.5697	0.6184	300
05/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1295.8900	1252.7100	1.2959	1.2527	0

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05/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1544.6900	1620.7100	1.5447	1.6207	300
05/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	502.2100	486.2600	0.5022	0.4863	0
05/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3209.5000	3299.1300	3.2095	3.2991	0
05/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	130.4100	128.0700	0.1304	0.1281	300
05/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5350.7900	5443.0300	5.3508	5.4430	1,054
05/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	23.2900	23.5600	0.0233	0.0236	0
05/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7383.3500	7475.4300	7.3834	7.4754	0
05/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	2.1400	2.2500	0.0021	0.0023	0
05/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10556.0500	10648.0300	10.5561	10.6480	0
05/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,054
05/05/2025	2030 On 06-November-25			Bond Future	8.9980	8.9703	98.7763	98.8698	0
05/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	807.6000	853.6400	0.8076	0.8536	300
05/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1752.0400	1704.5500	1.7520	1.7046	0
05/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1700.2600	1766.7600	1.7003	1.7668	300
05/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	954.1800	927.1500	0.9542	0.9272	0
05/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2435.3600	2511.5100	2.4354	2.5115	0
05/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	626.2100	608.8300	0.6262	0.6088	0
05/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3865.9700	3952.2000	3.8660	3.9522	0
05/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	295.5400	288.2400	0.2955	0.2882	300
05/05/2025	2030 On 05-February-26			Bond Future	9.1010	9.0714	96.6137	96.7086	0
05/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2263.8200	2332.1800	2.2638	2.3322	0
05/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1028.9900	1002.4300	1.0290	1.0024	0
05/05/2025	2030 On 07-May-26			Bond Future	9.2352	9.2034	98.3933	98.4896	0
05/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1962.3100	2022.8200	1.9623	2.0228	0
05/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1496.5200	1460.7300	1.4965	1.4607	0
05/05/2025	2032 On 08-May-25			Bond Future	9.7201	9.7011	93.6975	93.7871	49,996
05/05/2025	2032 On 08-May-25	9.40	Call	Bond Future	3.7900	33.3800	0.0038	0.0334	300
05/05/2025	2032 On 08-May-25	9.40	Put	Bond Future	1525.9200	1465.8500	1.5259	1.4659	0
05/05/2025	2032 On 08-May-25	9.42	Call	Bond Future	5.5100	41.1800	0.0055	0.0412	800
05/05/2025	2032 On 08-May-25	9.42	Put	Bond Future	1431.6200	1377.6300	1.4316	1.3776	0
05/05/2025	2032 On 08-May-25	9.90	Call	Bond Future	879.8100	1021.7300	0.8798	1.0217	300
05/05/2025	2032 On 08-May-25	9.90	Put	Bond Future	37.9600	90.2200	0.0380	0.0902	0
05/05/2025	2032 On 08-May-25	9.92	Call	Bond Future	963.3900	1099.7500	0.9634	1.0998	800
05/05/2025	2032 On 08-May-25	9.92	Put	Bond Future	28.5500	75.2500	0.0286	0.0753	0

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05/05/2025	2032 On 08-May-25	10.28	Call	Bond Future	2588.5400	2679.0600	2.5885	2.6791	0
05/05/2025	2032 On 08-May-25	10.28	Put	Bond Future	0.0100	0.8700	0.0000	0.0009	300
05/05/2025	2032 On 08-May-25	10.91	Call	Bond Future	5392.6700	5482.3300	5.3927	5.4823	0
05/05/2025	2032 On 08-May-25	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2032 On 08-May-25	10.97	Call	Bond Future	5653.9200	5743.5800	5.6539	5.7436	0
05/05/2025	2032 On 08-May-25	10.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
05/05/2025	2032 On 07-August-25			Bond Future	9.8146	9.7946	95.5025	95.5939	121,351
05/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	510.8100	552.9100	0.5108	0.5529	300
05/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2427.7000	2378.4100	2.4277	2.3784	0
05/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1508.3900	1579.9800	1.5084	1.5800	300
05/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1119.4300	1099.6300	1.1194	1.0996	0
05/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3756.8100	3847.4700	3.7568	3.8475	0
05/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	301.0200	300.2900	0.3010	0.3003	300
05/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9377.3300	9469.1600	9.3773	9.4692	0
05/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	6.2200	6.6600	0.0062	0.0067	0
05/05/2025	2032 On 06-November-25			Bond Future	9.9187	9.8976	93.1785	93.2714	0
05/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	797.9900	838.5600	0.7980	0.8386	300
05/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3126.2500	3073.8600	3.1263	3.0739	0
05/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1758.2300	1819.8400	1.7582	1.8198	300
05/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1840.7000	1809.3500	1.8407	1.8094	0
05/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3179.7100	3257.4800	3.1797	3.2575	0
05/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	997.1300	981.9400	0.9971	0.9819	0
05/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4720.5100	4806.8800	4.7205	4.8069	0
05/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	550.5500	543.9600	0.5506	0.5440	300
05/05/2025	2032 On 05-February-26			Bond Future	10.0452	10.0232	94.9188	95.0130	0
05/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2447.1000	2510.8000	2.4471	2.5108	0
05/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1958.7800	1928.2100	1.9588	1.9282	0
05/05/2025	2032 On 07-May-26			Bond Future	10.1875	10.1642	92.5079	92.6036	0
05/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2288.0600	2345.9200	2.2881	2.3459	0
05/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2483.6500	2445.8200	2.4837	2.4458	0
05/05/2025	2033 On 08-May-25			Bond Future	127.6852	127.6580	127.6852	127.6580	5,451
05/05/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2033 On 08-May-25	130.62	Put	Bond Future	2934.7800	2962.0500	2.9348	2.9621	0
05/05/2025	2033 On 07-August-25			Bond Future	130.1767	130.1488	130.1767	130.1488	1,648

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05/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1526.6900	1498.8100	1.5267	1.4988	0
05/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2033 On 06-November-25			Bond Future	131.1723	131.1437	131.1723	131.1437	5,288
05/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1967.7000	1996.3200	1.9677	1.9963	0
05/05/2025	2033 On 05-February-26			Bond Future	133.6550	133.6254	133.6550	133.6254	0
05/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	775.0400	745.4100	0.7750	0.7454	0
05/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2033 On 07-May-26			Bond Future	134.5803	134.5497	134.5803	134.5497	0
05/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	579.7000	610.2800	0.5797	0.6103	0
05/05/2025	2037 On 08-May-25			Bond Future	11.1970	11.1884	84.9990	85.0476	17,601
05/05/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.0400	2.9200	0.0000	0.0029	300
05/05/2025	2037 On 08-May-25	10.50	Put	Bond Future	4063.2500	4017.5200	4.0633	4.0175	0
05/05/2025	2037 On 08-May-25	11.00	Call	Bond Future	89.2700	228.1300	0.0893	0.2281	300
05/05/2025	2037 On 08-May-25	11.00	Put	Bond Future	1210.2300	1300.4800	1.2102	1.3005	0
05/05/2025	2037 On 08-May-25	11.46	Call	Bond Future	1508.7100	1644.7200	1.5087	1.6447	0
05/05/2025	2037 On 08-May-25	11.46	Put	Bond Future	44.7800	132.1800	0.0448	0.1322	300
05/05/2025	2037 On 08-May-25	12.25	Call	Bond Future	5647.2500	5695.8900	5.6473	5.6959	0
05/05/2025	2037 On 08-May-25	12.25	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
05/05/2025	2037 On 08-May-25	12.55	Call	Bond Future	7155.7400	7204.3500	7.1557	7.2044	15,000
05/05/2025	2037 On 08-May-25	12.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2037 On 08-May-25	13.30	Call	Bond Future	10746.4000	10795.0100	10.7464	10.7950	7,500
05/05/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2037 On 08-May-25	13.35	Call	Bond Future	10976.9600	11025.5700	10.9770	11.0256	7,500
05/05/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2037 On 07-August-25			Bond Future	11.3254	11.3165	82.3757	82.4252	138,269
05/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	100.2700	111.0400	0.1003	0.1110	2,541
05/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5800.6200	5761.8600	5.8006	5.7619	0
05/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	186.6000	203.0800	0.1866	0.2031	300
05/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4924.7900	4891.7400	4.9248	4.8917	0
05/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	224.0100	242.5800	0.2240	0.2426	2,341
05/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4664.5200	4633.5600	4.6645	4.6336	0
05/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	305.1600	327.7400	0.3052	0.3277	200

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05/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	4213.4000	4186.4500	4.2134	4.1865	0
05/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	841.5400	880.9500	0.8415	0.8810	300
05/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2665.5500	2655.4300	2.6656	2.6554	0
05/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	990.1300	1032.5500	0.9901	1.0326	0
05/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2417.0500	2409.9400	2.4171	2.4099	2,541
05/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	1944.5900	1998.6400	1.9446	1.9986	0
05/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1424.9400	1429.4600	1.4249	1.4295	2,541
05/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2041.6100	2096.3500	2.0416	2.0964	7,500
05/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1358.0700	1363.2800	1.3581	1.3633	7,500
05/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3396.4400	3455.9800	3.3964	3.4560	0
05/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	729.1300	739.1400	0.7291	0.7391	2,541
05/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3436.4800	3496.0600	3.4365	3.4961	0
05/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	716.5000	726.5500	0.7165	0.7266	300
05/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	4869.6800	4929.1700	4.8697	4.9292	0
05/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	387.9500	397.9100	0.3880	0.3979	2,541
05/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	8680.2000	8734.5400	8.6802	8.7345	0
05/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	77.0600	81.8700	0.0771	0.0819	0
05/05/2025	2037 On 06-November-25			Bond Future	11.4523	11.4430	83.9604	84.0107	0
05/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	461.6400	481.0700	0.4616	0.4811	300
05/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5847.8000	5816.9000	5.8478	5.8169	0
05/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1237.8200	1271.8900	1.2378	1.2719	300
05/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3736.5000	3720.2400	3.7365	3.7202	0
05/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	2924.8900	2973.2600	2.9249	2.9733	0
05/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1971.2400	1969.2800	1.9712	1.9693	0
05/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	4811.0600	4865.2500	4.8111	4.8653	0
05/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	1104.5100	1108.3700	1.1045	1.1084	300
05/05/2025	2037 On 05-February-26			Bond Future	11.5980	11.5883	81.2701	81.3210	0
05/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	838.5500	861.1300	0.8386	0.8611	1,930
05/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	6075.8600	6047.5300	6.0759	6.0475	0
05/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1227.7700	1255.8900	1.2278	1.2559	1,970
05/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	5039.5200	5016.7300	5.0395	5.0167	0
05/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	1836.6500	1871.2400	1.8367	1.8712	0
05/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3980.2500	3963.9300	3.9803	3.9639	0
05/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2222.4000	2260.1600	2.2224	2.2602	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3494.8200	3481.6700	3.4948	3.4817	1,930
05/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2325.1200	2363.6300	2.3251	2.3636	1,030
05/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3381.7200	3369.3200	3.3817	3.3693	0
05/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3664.3900	3710.1600	3.6644	3.7102	0
05/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2294.6500	2289.5100	2.2947	2.2895	1,930
05/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5055.8300	5105.8700	5.0558	5.1059	0
05/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1606.9900	1606.1200	1.6070	1.6061	1,970
05/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	6762.5400	6815.3200	6.7625	6.8153	0
05/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	1070.5700	1072.4400	1.0706	1.0724	1,030
05/05/2025	2037 On 07-May-26			Bond Future	11.7594	11.7494	82.7659	82.8175	0
05/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2222.1600	2255.9500	2.2222	2.2560	0
05/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4538.1000	4520.3400	4.5381	4.5203	0
05/05/2025	2038 On 08-May-25			Bond Future	138.4265	138.7586	138.4265	138.7586	368
05/05/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2038 On 08-May-25	139.68	Put	Bond Future	1253.5000	921.4300	1.2535	0.9214	0
05/05/2025	2038 On 07-August-25			Bond Future	138.9930	139.3314	138.9930	139.3314	2,397
05/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	566.9900	228.5800	0.5670	0.2286	0
05/05/2025	2038 On 06-November-25			Bond Future	141.7009	142.0456	141.7009	142.0456	440
05/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2179.1200	1834.3600	2.1791	1.8344	0
05/05/2025	2038 On 05-February-26			Bond Future	142.2062	142.5571	142.2062	142.5571	0
05/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	993.8500	642.9400	0.9939	0.6429	0
05/05/2025	2038 On 07-May-26			Bond Future	144.8617	145.2187	144.8617	145.2187	0
05/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	331.7400	688.7400	0.3317	0.6887	0
05/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2040 On 08-May-25			Bond Future	11.6624	11.6338	83.9804	84.1514	9,703
05/05/2025	2040 On 08-May-25	12.63	Call	Bond Future	5480.8400	5651.9500	5.4808	5.6520	0
05/05/2025	2040 On 08-May-25	12.63	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	0
05/05/2025	2040 On 08-May-25	12.75	Call	Bond Future	6121.1200	6292.1600	6.1211	6.2922	15,000
05/05/2025	2040 On 08-May-25	12.75	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
05/05/2025	2040 On 08-May-25	13.43	Call	Bond Future	9596.9900	9768.0200	9.5970	9.7680	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2040 On 08-May-25	13.50	Call	Bond Future	9940.6300	10111.6600	9.9406	10.1117	7,500
05/05/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2040 On 07-August-25			Bond Future	11.7979	11.7682	81.0868	81.2611	59,196
05/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	102.6700	122.3200	0.1027	0.1223	400
05/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	6274.3500	6119.7300	6.2744	6.1197	0
05/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	221.8300	256.2300	0.2218	0.2562	250
05/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	5101.5900	4961.7200	5.1016	4.9617	0
05/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	314.5100	358.2400	0.3145	0.3582	250
05/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	4558.9600	4428.4200	4.5590	4.4284	0
05/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	755.1500	831.2200	0.7552	0.8312	400
05/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	3135.1900	3036.9900	3.1352	3.0370	0
05/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1471.7000	1580.4700	1.4717	1.5805	0
05/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	2047.7600	1982.2600	2.0478	1.9823	0
05/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2451.9700	2587.4300	2.4520	2.5874	0
05/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1282.2200	1243.4100	1.2822	1.2434	400
05/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4062.7800	4221.0800	4.0628	4.2211	0
05/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	651.9900	636.0200	0.6520	0.6360	0
05/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	4952.5000	5117.5000	4.9525	5.1175	0
05/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	456.9600	447.6900	0.4570	0.4477	0
05/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8191.9400	8366.2000	8.1919	8.3662	0
05/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	127.3900	127.3800	0.1274	0.1274	0
05/05/2025	2040 On 06-November-25			Bond Future	11.9313	11.9005	82.6466	82.8240	292
05/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2266.6700	2373.5400	2.2667	2.3735	0
05/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2793.6100	2723.0300	2.7936	2.7230	0
05/05/2025	2040 On 05-February-26			Bond Future	12.0828	12.0507	79.6812	79.8616	0
05/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1538.3300	1614.4500	1.5383	1.6145	0
05/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4977.5500	4873.2600	4.9776	4.8733	0
05/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2324.3400	2420.6600	2.3243	2.4207	475
05/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3822.0800	3737.9900	3.8221	3.7380	0
05/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7228.8100	7384.1600	7.2288	7.3842	0
05/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1154.3400	1129.2800	1.1543	1.1293	475
05/05/2025	2040 On 07-May-26			Bond Future	12.2484	12.2151	81.1474	81.3308	0
05/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2074.8900	2157.3300	2.0749	2.1573	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	5353.6400	5252.6500	5.3536	5.2527	0
05/05/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2044 On 08-May-25			Bond Future	11.8672	11.8336	79.2024	79.4058	46,575
05/05/2025	2044 On 08-May-25		Put	Bond Future	20797.5900	20594.2300	20.7976	20.5942	0
05/05/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0000	0.0600	0.0000	0.0001	9,000
05/05/2025	2044 On 08-May-25	10.85	Put	Bond Future	6558.0900	6354.7900	6.5581	6.3548	0
05/05/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0000	0.1600	0.0000	0.0002	2,490
05/05/2025	2044 On 08-May-25	10.92	Put	Bond Future	6078.5300	5875.3300	6.0785	5.8753	0
05/05/2025	2044 On 08-May-25	11.35	Call	Bond Future	1.3800	26.2300	0.0014	0.0262	9,000
05/05/2025	2044 On 08-May-25	11.35	Put	Bond Future	3228.1800	3049.6700	3.2282	3.0497	0
05/05/2025	2044 On 08-May-25	11.65	Call	Bond Future	79.3400	254.8300	0.0793	0.2548	0
05/05/2025	2044 On 08-May-25	11.65	Put	Bond Future	1408.5300	1380.6600	1.4085	1.3807	2,490
05/05/2025	2044 On 08-May-25	11.76	Call	Bond Future	217.2900	470.0100	0.2173	0.4700	0
05/05/2025	2044 On 08-May-25	11.76	Put	Bond Future	868.8300	918.1900	0.8688	0.9182	9,000
05/05/2025	2044 On 08-May-25	12.40	Call	Bond Future	3109.6900	3325.0000	3.1097	3.3250	0
05/05/2025	2044 On 08-May-25	12.40	Put	Bond Future	1.3000	13.2500	0.0013	0.0133	2,490
05/05/2025	2044 On 08-May-25	12.72	Call	Bond Future	4877.5900	5081.3300	4.8776	5.0813	0
05/05/2025	2044 On 08-May-25	12.72	Put	Bond Future	0.0000	0.3800	0.0000	0.0004	0
05/05/2025	2044 On 07-August-25			Bond Future	12.0000	11.9651	76.3421	76.5493	40,162
05/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	19.8100	25.7700	0.0198	0.0258	9,000
05/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8882.3000	8680.9900	8.8823	8.6810	0
05/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	349.7500	401.9600	0.3498	0.4020	9,000
05/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4683.1600	4528.1000	4.6832	4.5281	0
05/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1406.9500	1527.2500	1.4070	1.5273	0
05/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	2303.5300	2216.5600	2.3035	2.2166	9,000
05/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2533.1200	2689.9100	2.5331	2.6899	0
05/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1364.3100	1313.8300	1.3643	1.3138	5,600
05/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7502.2100	7706.2600	7.5022	7.7063	0
05/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	198.1400	194.9200	0.1981	0.1949	0
05/05/2025	2044 On 06-November-25			Bond Future	12.1303	12.0941	77.8106	78.0217	68,811
05/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1841.5900	1952.1400	1.8416	1.9521	0
05/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3319.7700	3219.2300	3.3198	3.2192	0
05/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2796.1500	2932.6200	2.7962	2.9326	0
05/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2392.7600	2318.1400	2.3928	2.3181	5,600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	2044 On 05-February-26			Bond Future	12.2773	12.2397	74.8800	75.0948	0
05/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1369.2300	1450.0900	1.3692	1.4501	0
05/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5641.9400	5508.0000	5.6419	5.5080	0
05/05/2025	2044 On 07-May-26			Bond Future	12.4370	12.3979	76.2576	76.4761	0
05/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	1970.1500	2062.7100	1.9702	2.0627	0
05/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5664.2600	5538.4100	5.6643	5.5384	0
05/05/2025	2046 On 08-May-25			Bond Future	118.0591	117.7731	118.0591	117.7731	550
05/05/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2046 On 08-May-25	121.97	Put	Bond Future	3910.9400	4196.9500	3.9109	4.1970	0
05/05/2025	2046 On 07-August-25			Bond Future	120.3628	120.0712	120.3628	120.0712	11,914
05/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1672.8200	1381.1600	1.6728	1.3812	0
05/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2046 On 06-November-25			Bond Future	120.4438	120.1464	120.4438	120.1464	7,518
05/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	4966.1900	5263.6300	4.9662	5.2636	0
05/05/2025	2046 On 05-February-26			Bond Future	122.7228	122.4193	122.7228	122.4193	0
05/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1072.7600	769.2700	1.0728	0.7693	0
05/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2046 On 07-May-26			Bond Future	122.7053	122.3959	122.7053	122.3959	0
05/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2244.6900	2554.1000	2.2447	2.5541	0
05/05/2025	2050 On 08-May-25			Bond Future	119.2333	119.6971	119.2333	119.6971	607
05/05/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2050 On 08-May-25	121.16	Put	Bond Future	1926.7300	1462.8900	1.9267	1.4629	0
05/05/2025	2050 On 07-August-25			Bond Future	119.1816	119.6544	119.1816	119.6544	10,106
05/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	708.4200	235.6300	0.7084	0.2356	0
05/05/2025	2050 On 06-November-25			Bond Future	121.5036	121.9854	121.5036	121.9854	5,780
05/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2916.3900	2434.6000	2.9164	2.4346	0
05/05/2025	2050 On 05-February-26			Bond Future	121.3790	121.8695	121.3790	121.8695	0
05/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1441.0500	950.5000	1.4411	0.9505	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	2050 On 07-May-26			Bond Future	123.6455	124.1448	123.6455	124.1448	0
05/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	74.8100	0.0000	0.0748	0
05/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	424.4900	0.0000	0.4245	0.0000	0
05/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	AL37 On 08-May-25			Index Future	1107.3300	1108.3180	1107.3300	1,108.3180	0
05/05/2025	AL37 On 07-August-25			Index Future	1128.6630	1129.6690	1128.6630	1,129.6690	0
05/05/2025	AL37 On 06-November-25			Index Future	1150.3900	1151.4080	1150.3900	1,151.4080	0
05/05/2025	AL37 On 05-February-26			Index Future	1171.9130	1172.9380	1171.9130	1,172.9380	0
05/05/2025	AL37 On 07-May-26			Index Future	1193.5690	1194.6010	1193.5690	1,194.6010	0
05/05/2025	AL7T On 08-May-25			Index Future	1303.1050	1303.4660	1303.1050	1,303.4660	0
05/05/2025	AL7T On 07-August-25			Index Future	1328.2090	1328.5760	1328.2090	1,328.5760	0
05/05/2025	AL7T On 06-November-25			Index Future	1353.7780	1354.1430	1353.7780	1,354.1430	0
05/05/2025	AL7T On 05-February-26			Index Future	1379.1070	1379.4630	1379.1070	1,379.4630	0
05/05/2025	AL7T On 07-May-26			Index Future	1404.5920	1404.9400	1404.5920	1,404.9400	0
05/05/2025	ALBI On 08-May-25			Index Future	1117.1250	1118.4160	1117.1250	1,118.4160	25
05/05/2025	ALBI On 07-August-25			Index Future	1138.6470	1139.9610	1138.6470	1,139.9610	77
05/05/2025	ALBI On 06-November-25			Index Future	1160.5660	1161.8980	1160.5660	1,161.8980	0
05/05/2025	ALBI On 05-February-26			Index Future	1182.2800	1183.6240	1182.2800	1,183.6240	0
05/05/2025	ALBI On 07-May-26			Index Future	1204.1270	1205.4850	1204.1270	1,205.4850	0
05/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/05/2025	C040 On 31-January-40			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
05/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	ES33 On 08-May-25			Bond Future	11.3729	11.3545	80.6635	80.7479	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5891.5500	5975.9000	5.8916	5.9759	0
05/05/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES33 On 07-August-25			Bond Future	11.5212	11.5018	82.2375	82.3235	0
05/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8432.9200	8518.9100	8.4329	8.5189	0
05/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES33 On 06-November-25			Bond Future	11.6845	11.6643	80.0437	80.1312	0
05/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1393.4900	1480.9300	1.3935	1.4809	0
05/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES33 On 05-February-26			Bond Future	11.8746	11.8535	81.5572	81.6459	0
05/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1638.3200	1549.5400	1.6383	1.5495	0
05/05/2025	ES33 On 07-May-26			Bond Future	12.0766	12.0545	79.2828	79.3730	0
05/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1597.7000	1507.5500	1.5977	1.5076	0
05/05/2025	ES42 On 08-May-25			Bond Future	12.1023	12.0686	74.7034	74.8942	0
05/05/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6072.5300	6263.3100	6.0725	6.2633	0
05/05/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES42 On 07-August-25			Bond Future	12.2374	12.2024	76.1611	76.3556	0
05/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7888.9400	8083.4000	7.8889	8.0834	0
05/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES42 On 06-November-25			Bond Future	12.3816	12.3454	73.3795	73.5776	0
05/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	45.5900	243.6900	0.0456	0.2437	0
05/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES42 On 05-February-26			Bond Future	12.5396	12.5019	74.7658	74.9674	0
05/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3833.9200	3632.3500	3.8339	3.6324	0
05/05/2025	ES42 On 07-May-26			Bond Future	12.7107	12.6715	71.8952	72.1002	0
05/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2746.2600	2541.1800	2.7463	2.5412	0
05/05/2025	GOVI On 08-May-25			GOVI	1101.0440	1102.2350	1101.0440	1,102.2350	74
05/05/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	790440.0000	802350.0000	79.0440	80.2350	0
05/05/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	GOVI On 07-August-25			GOVI	1122.2560	1123.4680	1122.2560	1,123.4680	654

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1112560.0000	1124680.0000	111.2560	112.4680	0
05/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	GOVI On 06-November-25			GOVI	1143.8600	1145.0880	1143.8600	1,145.0880	0
05/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	318600.0000	330880.0000	31.8600	33.0880	0
05/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	GOVI On 05-February-26			GOVI	1165.2610	1166.4990	1165.2610	1,166.4990	0
05/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	152610.0000	164990.0000	15.2610	16.4990	0
05/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	GOVI On 07-May-26			GOVI	1186.7940	1188.0430	1186.7940	1,188.0430	0
05/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	97940.0000	110430.0000	9.7940	11.0430	0
05/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/05/2025	IGOV On 08-May-25			Index Future	374.7900	374.9620	374.7900	374.9620	16
05/05/2025	IGOV On 07-August-25			Index Future	382.1030	382.2790	382.1030	382.2790	724
05/05/2025	IGOV On 06-November-25			Index Future	389.5500	389.7270	389.5500	389.7270	8
05/05/2025	IGOV On 05-February-26			Index Future	396.9290	397.1040	396.9290	397.1040	0
05/05/2025	IGOV On 07-May-26			Index Future	404.3520	404.5260	404.3520	404.5260	0
05/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
05/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/05/2025	R033 On 08-May-25			Bond Future	9.8301	9.8111	102.0706	102.1741	3,470
05/05/2025	R033 On 08-May-25	10.33	Call	Bond Future	2668.8200	2775.1700	2.6688	2.7752	0
05/05/2025	R033 On 08-May-25	10.33	Put	Bond Future	0.1100	2.9500	0.0001	0.0030	0
05/05/2025	R033 On 07-August-25			Bond Future	9.9241	9.9042	104.0370	104.1424	6,781
05/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2788.5700	2884.9200	2.7886	2.8849	0
05/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	674.2400	665.1400	0.6742	0.6651	0
05/05/2025	R033 On 06-November-25			Bond Future	10.0269	10.0060	100.9944	101.1017	0
05/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2953.6000	3037.2200	2.9536	3.0372	0
05/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1414.6800	1390.9900	1.4147	1.3910	0
05/05/2025	R033 On 05-February-26			Bond Future	10.1501	10.1282	102.8803	102.9892	0
05/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3474.4000	3555.0400	3.4744	3.5550	0
05/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1803.8400	1775.5800	1.8038	1.7756	0
05/05/2025	R033 On 07-May-26			Bond Future	10.2874	10.2644	99.7321	99.8427	0
05/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3019.0800	3090.3900	3.0191	3.0904	0
05/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2575.1800	2535.9500	2.5752	2.5360	0
05/05/2025	R035 On 08-May-25			Bond Future	10.6060	10.6021	91.3651	91.3864	15,167
05/05/2025	R035 On 08-May-25	10.08	Call	Bond Future	0.5600	11.2400	0.0006	0.0112	300
05/05/2025	R035 On 08-May-25	10.08	Put	Bond Future	3000.1800	2989.5500	3.0002	2.9896	0
05/05/2025	R035 On 08-May-25	10.44	Call	Bond Future	100.4700	232.2300	0.1005	0.2322	150
05/05/2025	R035 On 08-May-25	10.44	Put	Bond Future	1032.6700	1143.1200	1.0327	1.1431	0
05/05/2025	R035 On 08-May-25	10.58	Call	Bond Future	337.7400	514.6800	0.3377	0.5147	300
05/05/2025	R035 On 08-May-25	10.58	Put	Bond Future	482.7000	638.3300	0.4827	0.6383	0
05/05/2025	R035 On 08-May-25	10.95	Call	Bond Future	1903.4100	1972.0100	1.9034	1.9720	0
05/05/2025	R035 On 08-May-25	10.95	Put	Bond Future	11.7400	59.0300	0.0117	0.0590	150
05/05/2025	R035 On 08-May-25	11.01	Call	Bond Future	2220.8700	2272.4300	2.2209	2.2724	0
05/05/2025	R035 On 08-May-25	11.01	Put	Bond Future	4.8300	35.0800	0.0048	0.0351	300
05/05/2025	R035 On 08-May-25	11.46	Call	Bond Future	4597.7100	4619.2000	4.5977	4.6192	400
05/05/2025	R035 On 08-May-25	11.46	Put	Bond Future	0.0000	0.1800	0.0000	0.0002	0
05/05/2025	R035 On 08-May-25	11.70	Call	Bond Future	5831.9600	5853.2700	5.8320	5.8533	0
05/05/2025	R035 On 08-May-25	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	R035 On 08-May-25	11.78	Call	Bond Future	6237.9500	6259.2600	6.2380	6.2593	0
05/05/2025	R035 On 08-May-25	11.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R035 On 08-May-25	12.70	Call	Bond Future	10719.0900	10740.4000	10.7191	10.7404	0
05/05/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
05/05/2025	R035 On 08-May-25	13.35	Call	Bond Future	13687.2900	13708.6000	13.6873	13.7086	0
05/05/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
05/05/2025	R035 On 07-August-25			Bond Future	10.7164	10.7124	93.1252	93.1468	67,746
05/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	345.2400	364.4100	0.3452	0.3644	300
05/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3907.6800	3905.2000	3.9077	3.9052	0
05/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1245.6100	1279.8200	1.2456	1.2798	300
05/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1993.4100	2005.9700	1.9934	2.0060	0
05/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3706.3500	3744.1700	3.7064	3.7442	0
05/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	599.0600	615.2300	0.5991	0.6152	17,500
05/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	3871.5500	3909.0700	3.8716	3.9091	0
05/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	556.6800	572.5500	0.5567	0.5726	300
05/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	9784.8100	9809.5200	9.7848	9.8095	0
05/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	31.3900	34.4500	0.0314	0.0345	0
05/05/2025	R035 On 06-November-25			Bond Future	10.8379	10.8338	90.4117	90.4336	9,676
05/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	460.2200	474.6300	0.4602	0.4746	2,000
05/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5591.8700	5584.3900	5.5919	5.5844	0
05/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	666.9900	684.7500	0.6670	0.6848	300
05/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4829.4700	4825.3400	4.8295	4.8253	0
05/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1232.8300	1256.7800	1.2328	1.2568	2,000
05/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3551.6300	3553.6900	3.5516	3.5537	0
05/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1295.3100	1319.7500	1.2953	1.3198	2,000
05/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3448.9200	3451.4700	3.4489	3.4515	0
05/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1611.7600	1638.3900	1.6118	1.6384	300
05/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2999.7900	3004.5300	2.9998	3.0045	0
05/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2598.8800	2629.5600	2.5989	2.6296	2,000
05/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	2057.4200	2066.2100	2.0574	2.0662	0
05/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2629.7100	2660.4700	2.6297	2.6605	250
05/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	2035.4500	2044.3200	2.0355	2.0443	0
05/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3446.2800	3478.4700	3.4463	3.4785	0
05/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1545.6000	1555.9000	1.5456	1.5559	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4269.8200	4302.4900	4.2698	4.3025	0
05/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	1190.1000	1200.8800	1.1901	1.2009	2,000
05/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4344.3700	4377.0500	4.3444	4.3771	0
05/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	1163.1500	1173.9400	1.1632	1.1739	250
05/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5187.8000	5220.3200	5.1878	5.2203	0
05/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	900.6600	911.2900	0.9007	0.9113	300
05/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6314.1900	6345.9600	6.3142	6.3460	0
05/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	647.2600	657.1400	0.6473	0.6571	250
05/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6478.7900	6510.4300	6.4788	6.5104	0
05/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	617.2400	626.9900	0.6172	0.6270	2,000
05/05/2025	R035 On 05-February-26			Bond Future	10.9801	10.9759	92.1005	92.1225	0
05/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1428.5100	1448.9800	1.4285	1.4490	2,000
05/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	4291.8200	4290.3300	4.2918	4.2903	0
05/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2223.1400	2247.6000	2.2231	2.2476	0
05/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	3217.1200	3219.6200	3.2171	3.2196	0
05/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2622.6500	2648.4700	2.6227	2.6485	2,000
05/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2831.1300	2834.9900	2.8311	2.8350	0
05/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	7889.4400	7918.5600	7.8894	7.9186	0
05/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	729.8100	736.9700	0.7298	0.7370	2,000
05/05/2025	R035 On 07-May-26			Bond Future	11.1276	11.1232	89.2932	89.3152	0
05/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2464.8400	2487.1700	2.4648	2.4872	0
05/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3831.9600	3832.2300	3.8320	3.8322	0
05/05/2025	R038 On 08-May-25			Bond Future	11.2518	11.2331	98.7196	98.8430	4,020
05/05/2025	R038 On 08-May-25	11.24	Call	Bond Future	479.8800	755.8500	0.4799	0.7559	0
05/05/2025	R038 On 08-May-25	11.24	Put	Bond Future	557.8200	710.4100	0.5578	0.7104	0
05/05/2025	R038 On 07-August-25			Bond Future	11.3783	11.3589	100.6214	100.7470	6,301
05/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1445.9100	1530.0300	1.4459	1.5300	0
05/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	2345.1600	2303.6200	2.3452	2.3036	0
05/05/2025	R038 On 06-November-25			Bond Future	11.5130	11.4928	97.0716	97.1996	0
05/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1155.3200	1212.2200	1.1553	1.2122	1,770
05/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4611.0500	4540.0100	4.6111	4.5400	0
05/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	1789.7400	1862.2700	1.7897	1.8623	0
05/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3537.5600	3482.1500	3.5376	3.4822	0
05/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6002.2300	6118.7400	6.0022	6.1187	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	1037.6200	1026.1900	1.0376	1.0262	1,770
05/05/2025	R038 On 05-February-26			Bond Future	11.6646	11.6436	98.8840	99.0139	0
05/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2593.8100	2669.7900	2.5938	2.6698	0
05/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3995.1200	3941.1800	3.9951	3.9412	0
05/05/2025	R038 On 07-May-26			Bond Future	11.8279	11.8060	95.2202	95.3522	0
05/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2514.0600	2582.5300	2.5141	2.5825	0
05/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	5143.1000	5079.5900	5.1431	5.0796	0
05/05/2025	R053 On 08-May-25			Bond Future	11.7665	11.7277	100.1833	100.4971	2,247
05/05/2025	R053 On 08-May-25	12.64	Call	Bond Future	6616.0500	6930.2300	6.6161	6.9302	0
05/05/2025	R053 On 08-May-25	12.64	Put	Bond Future	0.0000	0.3300	0.0000	0.0003	0
05/05/2025	R053 On 07-August-25			Bond Future	11.8866	11.8463	102.1132	102.4331	22,570
05/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	9594.9700	9905.5900	9.5950	9.9056	0
05/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	315.8100	306.5700	0.3158	0.3066	0
05/05/2025	R053 On 06-November-25			Bond Future	12.0130	11.9712	98.2139	98.5397	0
05/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2484.0000	2651.4100	2.4840	2.6514	0
05/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	4484.4300	4326.0100	4.4844	4.3260	0
05/05/2025	R053 On 05-February-26			Bond Future	12.1528	12.1093	100.0473	100.3788	0
05/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	1994.3200	2122.7900	1.9943	2.1228	0
05/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	7280.7600	7077.7300	7.2808	7.0777	0
05/05/2025	R053 On 07-May-26			Bond Future	12.3013	12.2561	96.0276	96.3649	0
05/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2715.6900	2859.0600	2.7157	2.8591	0
05/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	7463.2300	7269.3500	7.4632	7.2694	0
05/05/2025	R186 On 08-May-25			Bond Future	8.0128	8.0032	107.7895	107.8041	75,477
05/05/2025	R186 On 08-May-25	8.47	Call	Bond Future	691.7700	709.6800	0.6918	0.7097	0
05/05/2025	R186 On 08-May-25	8.47	Put	Bond Future	0.2900	3.6900	0.0003	0.0037	0
05/05/2025	R186 On 07-August-25			Bond Future	8.0543	8.0429	104.5582	104.5730	179,187
05/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1502.7900	1518.0600	1.5028	1.5181	1,983
05/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	11.7700	12.2800	0.0118	0.0123	0
05/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2074.8200	2089.8600	2.0748	2.0899	0
05/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	3.7300	4.0100	0.0037	0.0040	0
05/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2784.0500	2798.8800	2.7841	2.7989	0
05/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.6100	0.6800	0.0006	0.0007	1,983
05/05/2025	R186 On 06-November-25			Bond Future	8.1119	8.0980	106.5701	106.5849	447

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	326.5600	336.7500	0.3266	0.3368	0
05/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	307.3800	302.7500	0.3074	0.3028	0
05/05/2025	R186 On 05-February-26			Bond Future	8.2817	8.2640	103.2551	103.2697	0
05/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	398.9200	408.9600	0.3989	0.4090	0
05/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	276.2500	271.6300	0.2763	0.2716	0
05/05/2025	R186 On 07-May-26			Bond Future	8.6437	8.6191	105.1573	105.1718	0
05/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	316.6900	325.4800	0.3167	0.3255	0
05/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	289.3900	283.6300	0.2894	0.2836	0
05/05/2025	R202 On 08-May-25			Bond Future	268.3953	268.9109	268.3953	268.9109	292
05/05/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R202 On 08-May-25	272.31	Put	Bond Future	3914.7200	3399.0600	3.9147	3.3991	0
05/05/2025	R202 On 07-August-25			Bond Future	268.3781	268.9037	268.3781	268.9037	1,405
05/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	3221.8700	2696.3200	3.2219	2.6963	0
05/05/2025	R202 On 06-November-25			Bond Future	273.6073	274.1425	273.6073	274.1425	460
05/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	2032.7100	1497.5500	2.0327	1.4976	0
05/05/2025	R202 On 05-February-26			Bond Future	273.4268	273.9714	273.4268	273.9714	0
05/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	4393.2100	3848.6300	4.3932	3.8486	0
05/05/2025	R202 On 07-May-26			Bond Future	278.5335	279.0873	278.5335	279.0873	0
05/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	983.5200	1537.3400	0.9835	1.5373	0
05/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R209 On 08-May-25			Bond Future	10.9410	10.9321	71.2954	71.3394	1,464
05/05/2025	R209 On 08-May-25	11.89	Call	Bond Future	4515.6400	4559.6300	4.5156	4.5596	0
05/05/2025	R209 On 08-May-25	11.89	Put	Bond Future	0.0000	0.0700	0.0000	0.0001	0
05/05/2025	R209 On 07-August-25			Bond Future	11.0510	11.0418	72.6689	72.7137	10,867
05/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7459.5800	7508.5100	7.4596	7.5085	0
05/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	68.9400	73.1200	0.0689	0.0731	0
05/05/2025	R209 On 06-November-25			Bond Future	11.1683	11.1588	70.9145	70.9599	6,367
05/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2378.9600	2421.1900	2.3790	2.4212	0
05/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1893.7200	1890.5000	1.8937	1.8905	0
05/05/2025	R209 On 05-February-26			Bond Future	11.3014	11.2916	72.2389	72.2849	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1675.3400	1706.8000	1.6753	1.7068	0
05/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3448.2800	3433.7000	3.4483	3.4337	0
05/05/2025	R209 On 07-May-26			Bond Future	11.4448	11.4346	70.4186	70.4652	0
05/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2071.2900	2102.4200	2.0713	2.1024	0
05/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3822.5300	3807.0600	3.8225	3.8071	0
05/05/2025	R210 On 08-May-25			Bond Future	247.3902	247.1740	247.3902	247.1740	2,756
05/05/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R210 On 08-May-25	248.03	Put	Bond Future	639.8400	856.0200	0.6398	0.8560	0
05/05/2025	R210 On 07-August-25			Bond Future	252.2175	251.9969	252.2175	251.9969	967
05/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3777.5300	3556.9400	3.7775	3.5569	0
05/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R210 On 06-November-25			Bond Future	253.6997	253.4745	253.6997	253.4745	300
05/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1559.7200	1334.4600	1.5597	1.3345	0
05/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R210 On 05-February-26			Bond Future	258.5009	258.2704	258.5009	258.2704	0
05/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	5400.8800	5170.3800	5.4009	5.1704	0
05/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R210 On 07-May-26			Bond Future	259.8290	259.5937	259.8290	259.5937	0
05/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	4428.9700	4193.6700	4.4290	4.1937	0
05/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R213 On 08-May-25			Bond Future	9.3194	9.2952	91.1761	91.2760	79,636
05/05/2025	R213 On 08-May-25	10.52	Call	Bond Future	4786.3200	4886.1900	4.7863	4.8862	0
05/05/2025	R213 On 08-May-25	10.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/05/2025	R213 On 07-August-25			Bond Future	9.3998	9.3742	92.9325	93.0343	24,267
05/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8468.8800	8570.8300	8.4689	8.5708	0
05/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	3.4100	3.6000	0.0034	0.0036	0
05/05/2025	R213 On 06-November-25			Bond Future	9.4946	9.4676	91.1673	91.2708	77,198
05/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2850.5700	2935.4300	2.8506	2.9354	0
05/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	752.9300	734.2300	0.7529	0.7342	0
05/05/2025	R213 On 05-February-26			Bond Future	9.6159	9.5873	92.8707	92.9758	0
05/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2378.4600	2451.2200	2.3785	2.4512	0
05/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1377.9600	1345.6000	1.3780	1.3456	0
05/05/2025	R213 On 07-May-26			Bond Future	9.7473	9.7170	91.0301	91.1368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2120.7500	2185.5500	2.1208	2.1856	0
05/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1935.4000	1893.4800	1.9354	1.8935	0
05/05/2025	R214 On 08-May-25			Bond Future	11.5211	11.4872	65.1292	65.3048	4,429
05/05/2025	R214 On 08-May-25	12.40	Call	Bond Future	4314.8900	4490.5700	4.3149	4.4906	0
05/05/2025	R214 On 08-May-25	12.40	Put	Bond Future	0.0000	0.1400	0.0000	0.0001	0
05/05/2025	R214 On 07-August-25			Bond Future	11.6331	11.5981	66.3839	66.5628	8,505
05/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	6439.6400	6615.8900	6.4396	6.6159	0
05/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	142.8000	140.1400	0.1428	0.1401	0
05/05/2025	R214 On 06-November-25			Bond Future	11.7531	11.7168	64.3615	64.5437	26,609
05/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	1888.6700	1993.8300	1.8887	1.9938	0
05/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2459.4900	2382.4400	2.4595	2.3824	0
05/05/2025	R214 On 05-February-26			Bond Future	11.8886	11.8510	65.5637	65.7491	0
05/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1237.2900	1310.3400	1.2373	1.3103	0
05/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4448.7100	4336.3900	4.4487	4.3364	0
05/05/2025	R214 On 07-May-26			Bond Future	12.0263	11.9874	63.4727	63.6613	0
05/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	1916.9100	2003.6200	1.9169	2.0036	0
05/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4387.6900	4285.8100	4.3877	4.2858	0
05/05/2025	R248 On 08-May-25			Bond Future	11.8566	11.8178	77.4240	77.6645	234,919
05/05/2025	R248 On 08-May-25	12.60	Call	Bond Future	4367.4900	4609.2700	4.3675	4.6093	0
05/05/2025	R248 On 08-May-25	12.60	Put	Bond Future	0.0300	1.3300	0.0000	0.0013	0
05/05/2025	R248 On 07-August-25			Bond Future	11.9783	11.9380	78.9155	79.1606	220,559
05/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7128.6600	7366.0300	7.1287	7.3660	0
05/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	247.1400	239.3900	0.2471	0.2394	0
05/05/2025	R248 On 06-November-25			Bond Future	12.1079	12.0662	75.9920	76.2417	18,439
05/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1644.8500	1762.2600	1.6449	1.7623	0
05/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3895.0700	3762.8200	3.8951	3.7628	0
05/05/2025	R248 On 05-February-26			Bond Future	12.2538	12.2104	77.4113	77.6653	0
05/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1238.4900	1325.0100	1.2385	1.3250	0
05/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	6134.7500	5967.2700	6.1348	5.9673	0
05/05/2025	R248 On 07-May-26			Bond Future	12.4017	12.3566	74.3960	74.6545	260
05/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	1898.1800	2002.2700	1.8982	2.0023	0
05/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5982.4400	5828.1200	5.9824	5.8281	0
05/05/2025	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
05/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0