



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
06/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	2029 On 08-May-25			Bond Future	136.4001	136.4234	136.4001	136.4234	3,723
06/05/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2029 On 08-May-25	137.85	Put	Bond Future	1449.9300	1426.6400	1.4499	1.4266	0
06/05/2025	2029 On 07-August-25			Bond Future	139.0617	139.0854	139.0617	139.0854	5,676
06/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1651.7200	1675.4400	1.6517	1.6754	0
06/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2029 On 06-November-25			Bond Future	140.3312	140.3546	140.3312	140.3546	68
06/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	541.1500	564.5800	0.5412	0.5646	0
06/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2029 On 05-February-26			Bond Future	142.9877	143.0110	142.9877	143.0110	0
06/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2877.7100	2901.0300	2.8777	2.9010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2029 On 07-May-26			Bond Future	144.1906	144.2133	144.1906	144.2133	0
06/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2370.5700	2393.3000	2.3706	2.3933	0
06/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2030 On 08-May-25			Bond Future	8.9135	8.8492	98.7757	99.0145	27,035
06/05/2025	2030 On 08-May-25	8.68	Call	Bond Future	15.3500	68.8000	0.0154	0.0688	800
06/05/2025	2030 On 08-May-25	8.68	Put	Bond Future	885.4300	700.0300	0.8854	0.7000	0
06/05/2025	2030 On 08-May-25	8.72	Call	Bond Future	27.3900	100.4200	0.0274	0.1004	300
06/05/2025	2030 On 08-May-25	8.72	Put	Bond Future	747.7400	581.9200	0.7477	0.5819	0
06/05/2025	2030 On 08-May-25	8.95	Call	Bond Future	299.0100	502.3000	0.2990	0.5023	1,320
06/05/2025	2030 On 08-May-25	8.95	Put	Bond Future	163.9000	128.3400	0.1639	0.1283	0
06/05/2025	2030 On 08-May-25	9.18	Call	Bond Future	990.4900	1230.7400	0.9905	1.2307	800
06/05/2025	2030 On 08-May-25	9.18	Put	Bond Future	9.1500	10.5500	0.0092	0.0106	0
06/05/2025	2030 On 08-May-25	9.22	Call	Bond Future	1132.2300	1372.5000	1.1322	1.3725	300
06/05/2025	2030 On 08-May-25	9.22	Put	Bond Future	4.6500	6.0700	0.0047	0.0061	0
06/05/2025	2030 On 08-May-25	9.45	Call	Bond Future	1963.1700	2202.1100	1.9632	2.2021	680
06/05/2025	2030 On 08-May-25	9.45	Put	Bond Future	0.0300	0.1200	0.0000	0.0001	0
06/05/2025	2030 On 08-May-25	9.54	Call	Bond Future	2287.6400	2526.5100	2.2876	2.5265	0
06/05/2025	2030 On 08-May-25	9.54	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	300
06/05/2025	2030 On 08-May-25	9.93	Call	Bond Future	3678.1100	3916.9600	3.6781	3.9170	0
06/05/2025	2030 On 08-May-25	9.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2030 On 08-May-25	9.99	Call	Bond Future	3889.7800	4128.6300	3.8898	4.1286	0
06/05/2025	2030 On 08-May-25	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
06/05/2025	2030 On 08-May-25	10.31	Call	Bond Future	5008.7000	5247.5500	5.0087	5.2476	1,640
06/05/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2030 On 08-May-25	10.69	Call	Bond Future	6315.8800	6554.7300	6.3159	6.5547	2,280
06/05/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2030 On 08-May-25	11.86	Call	Bond Future	10198.4300	10437.2800	10.1984	10.4373	0
06/05/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
06/05/2025	2030 On 08-May-25	12.28	Call	Bond Future	11541.5800	11780.4300	11.5416	11.7804	0
06/05/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
06/05/2025	2030 On 07-August-25			Bond Future	8.9927	8.9239	96.6684	96.9118	111,776
06/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	478.8400	569.6500	0.4788	0.5697	300
06/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1448.4700	1295.8900	1.4485	1.2959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1379.9300	1544.6900	1.3799	1.5447	300
06/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	580.8400	502.2100	0.5808	0.5022	0
06/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	2991.4000	3209.5000	2.9914	3.2095	0
06/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	155.7000	130.4100	0.1557	0.1304	300
06/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5112.5700	5350.7900	5.1126	5.3508	1,054
06/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	28.4600	23.2900	0.0285	0.0233	0
06/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7140.5300	7383.3500	7.1405	7.3834	0
06/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	2.7100	2.1400	0.0027	0.0021	0
06/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10312.6700	10556.0500	10.3127	10.5561	0
06/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	1,054
06/05/2025	2030 On 06-November-25			Bond Future	9.0715	8.9980	98.5284	98.7763	0
06/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	712.9700	807.6000	0.7130	0.8076	300
06/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1905.2900	1752.0400	1.9053	1.7520	0
06/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1552.3900	1700.2600	1.5524	1.7003	300
06/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	1054.1900	954.1800	1.0542	0.9542	0
06/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2259.0900	2435.3600	2.2591	2.4354	0
06/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	697.8200	626.2100	0.6978	0.6262	0
06/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3655.7700	3865.9700	3.6558	3.8660	0
06/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	333.2200	295.5400	0.3332	0.2955	300
06/05/2025	2030 On 05-February-26			Bond Future	9.1799	9.1010	96.3616	96.6137	0
06/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2105.0500	2263.8200	2.1051	2.2638	0
06/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1122.3300	1028.9900	1.1223	1.0290	0
06/05/2025	2030 On 07-May-26			Bond Future	9.3203	9.2352	98.1369	98.3933	0
06/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1821.5200	1962.3100	1.8215	1.9623	0
06/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1612.1500	1496.5200	1.6122	1.4965	0
06/05/2025	2032 On 08-May-25			Bond Future	9.7792	9.7201	93.4198	93.6975	48,673
06/05/2025	2032 On 08-May-25	9.40	Call	Bond Future	0.1300	3.7900	0.0001	0.0038	300
06/05/2025	2032 On 08-May-25	9.40	Put	Bond Future	1799.9400	1525.9200	1.7999	1.5259	0
06/05/2025	2032 On 08-May-25	9.42	Call	Bond Future	0.2400	5.5100	0.0002	0.0055	800
06/05/2025	2032 On 08-May-25	9.42	Put	Bond Future	1704.0300	1431.6200	1.7040	1.4316	0
06/05/2025	2032 On 08-May-25	9.90	Call	Bond Future	611.6200	879.8100	0.6116	0.8798	300
06/05/2025	2032 On 08-May-25	9.90	Put	Bond Future	47.4500	37.9600	0.0475	0.0380	0
06/05/2025	2032 On 08-May-25	9.92	Call	Bond Future	691.4800	963.3900	0.6915	0.9634	800
06/05/2025	2032 On 08-May-25	9.92	Put	Bond Future	34.3200	28.5500	0.0343	0.0286	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2032 On 08-May-25	10.28	Call	Bond Future	2310.8500	2588.5400	2.3109	2.5885	0
06/05/2025	2032 On 08-May-25	10.28	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	300
06/05/2025	2032 On 08-May-25	10.91	Call	Bond Future	5114.9900	5392.6700	5.1150	5.3927	0
06/05/2025	2032 On 08-May-25	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2032 On 08-May-25	10.97	Call	Bond Future	5376.2400	5653.9200	5.3762	5.6539	0
06/05/2025	2032 On 08-May-25	10.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
06/05/2025	2032 On 07-August-25			Bond Future	9.8767	9.8146	95.2195	95.5025	121,856
06/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	432.3400	510.8100	0.4323	0.5108	300
06/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2632.1900	2427.7000	2.6322	2.4277	0
06/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1349.5100	1508.3900	1.3495	1.5084	300
06/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1243.5100	1119.4300	1.2435	1.1194	0
06/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3516.3600	3756.8100	3.5164	3.7568	0
06/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	343.5300	301.0200	0.3435	0.3010	300
06/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9095.6000	9377.3300	9.0956	9.3773	0
06/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	7.4500	6.2200	0.0075	0.0062	0
06/05/2025	2032 On 06-November-25			Bond Future	9.9840	9.9187	92.8903	93.1785	0
06/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	710.4100	797.9900	0.7104	0.7980	300
06/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3326.9000	3126.2500	3.3269	3.1263	0
06/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1612.2600	1758.2300	1.6123	1.7582	300
06/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1982.9600	1840.7000	1.9830	1.8407	0
06/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	2980.2200	3179.7100	2.9802	3.1797	0
06/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	1085.8700	997.1300	1.0859	0.9971	0
06/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4486.0200	4720.5100	4.4860	4.7205	0
06/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	604.2900	550.5500	0.6043	0.5506	300
06/05/2025	2032 On 05-February-26			Bond Future	10.1141	10.0452	94.6255	94.9188	0
06/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2285.8500	2447.1000	2.2859	2.4471	0
06/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	2090.7900	1958.7800	2.0908	1.9588	0
06/05/2025	2032 On 07-May-26			Bond Future	10.2601	10.1875	92.2096	92.5079	0
06/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2138.6700	2288.0600	2.1387	2.2881	0
06/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2632.6000	2483.6500	2.6326	2.4837	0
06/05/2025	2033 On 08-May-25			Bond Future	127.6676	127.6852	127.6676	127.6852	5,451
06/05/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2033 On 08-May-25	130.62	Put	Bond Future	2952.3900	2934.7800	2.9524	2.9348	0
06/05/2025	2033 On 07-August-25			Bond Future	130.1589	130.1767	130.1589	130.1767	1,648

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1508.9000	1526.6900	1.5089	1.5267	0
06/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2033 On 06-November-25			Bond Future	131.1548	131.1723	131.1548	131.1723	5,288
06/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1985.1800	1967.7000	1.9852	1.9677	0
06/05/2025	2033 On 05-February-26			Bond Future	133.6377	133.6550	133.6377	133.6550	0
06/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	757.7200	775.0400	0.7577	0.7750	0
06/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2033 On 07-May-26			Bond Future	134.5634	134.5803	134.5634	134.5803	0
06/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	596.5600	579.7000	0.5966	0.5797	0
06/05/2025	2037 On 08-May-25			Bond Future	11.2657	11.1970	84.6130	84.9990	13,842
06/05/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.0000	0.0400	0.0000	0.0000	300
06/05/2025	2037 On 08-May-25	10.50	Put	Bond Future	4449.2800	4063.2500	4.4493	4.0633	0
06/05/2025	2037 On 08-May-25	11.00	Call	Bond Future	17.4300	89.2700	0.0174	0.0893	300
06/05/2025	2037 On 08-May-25	11.00	Put	Bond Future	1524.4600	1210.2300	1.5245	1.2102	0
06/05/2025	2037 On 08-May-25	11.46	Call	Bond Future	1125.8200	1508.7100	1.1258	1.5087	0
06/05/2025	2037 On 08-May-25	11.46	Put	Bond Future	47.9600	44.7800	0.0480	0.0448	300
06/05/2025	2037 On 08-May-25	12.25	Call	Bond Future	5261.1800	5647.2500	5.2612	5.6473	0
06/05/2025	2037 On 08-May-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2037 On 08-May-25	12.55	Call	Bond Future	6769.6700	7155.7400	6.7697	7.1557	15,000
06/05/2025	2037 On 08-May-25	12.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2037 On 08-May-25	13.30	Call	Bond Future	10360.3300	10746.4000	10.3603	10.7464	7,500
06/05/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2037 On 08-May-25	13.35	Call	Bond Future	10590.8900	10976.9600	10.5909	10.9770	7,500
06/05/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2037 On 07-August-25			Bond Future	11.3970	11.3254	81.9822	82.3757	142,028
06/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	75.2500	100.2700	0.0753	0.1003	2,541
06/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	6169.0700	5800.6200	6.1691	5.8006	0
06/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	144.7400	186.6000	0.1447	0.1866	300
06/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	5276.4000	4924.7900	5.2764	4.9248	0
06/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	175.5200	224.0100	0.1755	0.2240	2,341
06/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	5009.5000	4664.5200	5.0095	4.6645	0
06/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	243.2700	305.1600	0.2433	0.3052	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	4544.9800	4213.4000	4.5450	4.2134	0
06/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	710.6200	841.5400	0.7106	0.8415	300
06/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2928.1000	2665.5500	2.9281	2.6656	0
06/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	843.9500	990.1300	0.8440	0.9901	0
06/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2664.3400	2417.0500	2.6643	2.4171	2,541
06/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	1722.8900	1944.5900	1.7229	1.9446	0
06/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1596.7100	1424.9400	1.5967	1.4249	2,541
06/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	1813.8400	2041.6100	1.8138	2.0416	7,500
06/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1523.7700	1358.0700	1.5238	1.3581	7,500
06/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3103.9300	3396.4400	3.1039	3.3964	0
06/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	830.0900	729.1300	0.8301	0.7291	2,541
06/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3142.5100	3436.4800	3.1425	3.4365	0
06/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	816.0000	716.5000	0.8160	0.7165	300
06/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	4534.8800	4869.6800	4.5349	4.8697	0
06/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	446.6200	387.9500	0.4466	0.3880	2,541
06/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	8299.9100	8680.2000	8.2999	8.6802	0
06/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	90.2400	77.0600	0.0902	0.0771	0
06/05/2025	2037 On 06-November-25			Bond Future	11.5266	11.4523	83.5595	83.9604	0
06/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	394.3800	461.6400	0.3944	0.4616	300
06/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	6181.4400	5847.8000	6.1814	5.8478	0
06/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1100.2900	1237.8200	1.1003	1.2378	300
06/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3999.8700	3736.5000	3.9999	3.7365	0
06/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	2692.3600	2924.8900	2.6924	2.9249	0
06/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	2139.6100	1971.2400	2.1396	1.9712	0
06/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	4515.4600	4811.0600	4.5155	4.8111	0
06/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	1209.8100	1104.5100	1.2098	1.1045	300
06/05/2025	2037 On 05-February-26			Bond Future	11.6754	11.5980	80.8621	81.2701	0
06/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	745.1000	838.5500	0.7451	0.8386	1,930
06/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	6390.4400	6075.8600	6.3904	6.0759	0
06/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1104.7300	1227.7700	1.1047	1.2278	1,970
06/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	5324.5100	5039.5200	5.3245	5.0395	0
06/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	1675.3000	1836.6500	1.6753	1.8367	0
06/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	4226.9300	3980.2500	4.2269	3.9803	0
06/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2040.4200	2222.4000	2.0404	2.2224	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3720.8700	3494.8200	3.7209	3.4948	1,930
06/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2138.0400	2325.1200	2.1380	2.3251	1,030
06/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3602.6700	3381.7200	3.6027	3.3817	0
06/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3422.0800	3664.3900	3.4221	3.6644	0
06/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2460.3700	2294.6500	2.4604	2.2947	1,930
06/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	4772.1000	5055.8300	4.7721	5.0558	0
06/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1731.2900	1606.9900	1.7313	1.6070	1,970
06/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	6442.3900	6762.5400	6.4424	6.7625	0
06/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	1158.4500	1070.5700	1.1585	1.0706	1,030
06/05/2025	2037 On 07-May-26			Bond Future	11.8401	11.7594	82.3506	82.7659	0
06/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2053.1700	2222.1600	2.0532	2.2222	0
06/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4784.4300	4538.1000	4.7844	4.5381	0
06/05/2025	2038 On 08-May-25			Bond Future	138.1678	138.4265	138.1678	138.4265	368
06/05/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2038 On 08-May-25	139.68	Put	Bond Future	1512.1900	1253.5000	1.5122	1.2535	0
06/05/2025	2038 On 07-August-25			Bond Future	138.7294	138.9930	138.7294	138.9930	2,397
06/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	830.6100	566.9900	0.8306	0.5670	0
06/05/2025	2038 On 06-November-25			Bond Future	141.4325	141.7009	141.4325	141.7009	440
06/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2447.5300	2179.1200	2.4475	2.1791	0
06/05/2025	2038 On 05-February-26			Bond Future	141.9335	142.2062	141.9335	142.2062	0
06/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1266.5300	993.8500	1.2665	0.9939	0
06/05/2025	2038 On 07-May-26			Bond Future	144.5845	144.8617	144.5845	144.8617	0
06/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	54.4900	331.7400	0.0545	0.3317	0
06/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2040 On 08-May-25			Bond Future	11.7561	11.6624	83.4239	83.9804	9,703
06/05/2025	2040 On 08-May-25	12.63	Call	Bond Future	4924.3900	5480.8400	4.9244	5.4808	0
06/05/2025	2040 On 08-May-25	12.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2040 On 08-May-25	12.75	Call	Bond Future	5564.6700	6121.1200	5.5647	6.1211	15,000
06/05/2025	2040 On 08-May-25	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2040 On 08-May-25	13.43	Call	Bond Future	9040.5400	9596.9900	9.0405	9.5970	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
06/05/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2040 On 08-May-25	13.50	Call	Bond Future	9384.1800	9940.6300	9.3842	9.9406	7,500
06/05/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2040 On 07-August-25			Bond Future	11.8953	11.7979	80.5196	81.0868	59,974
06/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	69.8500	102.6700	0.0699	0.1027	400
06/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	6808.6900	6274.3500	6.8087	6.2744	0
06/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	159.2200	221.8300	0.1592	0.2218	250
06/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	5606.1400	5101.5900	5.6061	5.1016	0
06/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	231.5900	314.5100	0.2316	0.3145	250
06/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	5043.2000	4558.9600	5.0432	4.5590	0
06/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	593.7000	755.1500	0.5937	0.7552	400
06/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	3540.9000	3135.1900	3.5409	3.1352	0
06/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1217.4300	1471.7000	1.2174	1.4717	0
06/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	2360.6500	2047.7600	2.3607	2.0478	0
06/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2108.6300	2451.9700	2.1086	2.4520	0
06/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1506.0400	1282.2200	1.5060	1.2822	400
06/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	3626.0000	4062.7800	3.6260	4.0628	0
06/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	782.3700	651.9900	0.7824	0.6520	0
06/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	4481.7400	4952.5000	4.4817	4.9525	0
06/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	553.3600	456.9600	0.5534	0.4570	0
06/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	7655.3400	8191.9400	7.6553	8.1919	0
06/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	157.9500	127.3900	0.1580	0.1274	0
06/05/2025	2040 On 06-November-25			Bond Future	12.0325	11.9313	82.0687	82.6466	292
06/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	1992.0200	2266.6700	1.9920	2.2667	0
06/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	3096.8500	2793.6100	3.0969	2.7936	0
06/05/2025	2040 On 05-February-26			Bond Future	12.1880	12.0828	79.0928	79.6812	0
06/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1344.1100	1538.3300	1.3441	1.5383	0
06/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	5371.7200	4977.5500	5.3717	4.9776	0
06/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2069.3600	2324.3400	2.0694	2.3243	475
06/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	4155.4900	3822.0800	4.1555	3.8221	0
06/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	6770.0200	7228.8100	6.7700	7.2288	0
06/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1283.9400	1154.3400	1.2839	1.1543	475
06/05/2025	2040 On 07-May-26			Bond Future	12.3579	12.2484	80.5484	81.1474	0
06/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	1855.1800	2074.8900	1.8552	2.0749	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	5732.8800	5353.6400	5.7329	5.3536	0
06/05/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2044 On 08-May-25			Bond Future	11.9910	11.8672	78.4615	79.2024	46,575
06/05/2025	2044 On 08-May-25		Put	Bond Future	21538.5100	20797.5900	21.5385	20.7976	0
06/05/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
06/05/2025	2044 On 08-May-25	10.85	Put	Bond Future	7299.0100	6558.0900	7.2990	6.5581	0
06/05/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	2,490
06/05/2025	2044 On 08-May-25	10.92	Put	Bond Future	6819.4500	6078.5300	6.8195	6.0785	0
06/05/2025	2044 On 08-May-25	11.35	Call	Bond Future	0.0100	1.3800	0.0000	0.0014	9,000
06/05/2025	2044 On 08-May-25	11.35	Put	Bond Future	3967.7300	3228.1800	3.9677	3.2282	0
06/05/2025	2044 On 08-May-25	11.65	Call	Bond Future	5.6500	79.3400	0.0057	0.0793	0
06/05/2025	2044 On 08-May-25	11.65	Put	Bond Future	2075.7600	1408.5300	2.0758	1.4085	2,490
06/05/2025	2044 On 08-May-25	11.76	Call	Bond Future	32.0900	217.2900	0.0321	0.2173	0
06/05/2025	2044 On 08-May-25	11.76	Put	Bond Future	1424.5500	868.8300	1.4246	0.8688	9,000
06/05/2025	2044 On 08-May-25	12.40	Call	Bond Future	2369.2700	3109.6900	2.3693	3.1097	0
06/05/2025	2044 On 08-May-25	12.40	Put	Bond Future	1.8000	1.3000	0.0018	0.0013	2,490
06/05/2025	2044 On 08-May-25	12.72	Call	Bond Future	4136.6700	4877.5900	4.1367	4.8776	0
06/05/2025	2044 On 08-May-25	12.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2044 On 07-August-25			Bond Future	12.1287	12.0000	75.5869	76.3421	40,208
06/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	10.5400	19.8100	0.0105	0.0198	9,000
06/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	9628.2200	8882.3000	9.6282	8.8823	0
06/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	238.3400	349.7500	0.2383	0.3498	9,000
06/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	5326.9400	4683.1600	5.3269	4.6832	0
06/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1094.8600	1406.9500	1.0949	1.4070	0
06/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	2746.6300	2303.5300	2.7466	2.3035	9,000
06/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2086.1800	2533.1200	2.0862	2.5331	0
06/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1672.5600	1364.3100	1.6726	1.3643	5,600
06/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	6808.2600	7502.2100	6.8083	7.5022	0
06/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	259.3800	198.1400	0.2594	0.1981	0
06/05/2025	2044 On 06-November-25			Bond Future	12.2638	12.1303	77.0411	77.8106	72,493
06/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1528.3400	1841.5900	1.5283	1.8416	0
06/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3776.0200	3319.7700	3.7760	3.3198	0
06/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2390.7400	2796.1500	2.3907	2.7962	0
06/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2756.8500	2392.7600	2.7569	2.3928	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
06/05/2025	2044 On 05-February-26			Bond Future	12.4161	12.2773	74.0964	74.8800	0
06/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1140.3800	1369.2300	1.1404	1.3692	0
06/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	6196.6700	5641.9400	6.1967	5.6419	0
06/05/2025	2044 On 07-May-26			Bond Future	12.5814	12.4370	75.4598	76.2576	0
06/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	1693.8100	1970.1500	1.6938	1.9702	0
06/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	6185.7300	5664.2600	6.1857	5.6643	0
06/05/2025	2046 On 08-May-25			Bond Future	118.0846	118.0591	118.0846	118.0591	550
06/05/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2046 On 08-May-25	121.97	Put	Bond Future	3885.3900	3910.9400	3.8854	3.9109	0
06/05/2025	2046 On 07-August-25			Bond Future	120.3888	120.3628	120.3888	120.3628	11,914
06/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1698.8400	1672.8200	1.6988	1.6728	0
06/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2046 On 06-November-25			Bond Future	120.4714	120.4438	120.4714	120.4438	7,518
06/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	4938.6300	4966.1900	4.9386	4.9662	0
06/05/2025	2046 On 05-February-26			Bond Future	122.7514	122.7228	122.7514	122.7228	0
06/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1101.4000	1072.7600	1.1014	1.0728	0
06/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2046 On 07-May-26			Bond Future	122.7356	122.7053	122.7356	122.7053	0
06/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2214.3800	2244.6900	2.2144	2.2447	0
06/05/2025	2050 On 08-May-25			Bond Future	118.7722	119.2333	118.7722	119.2333	457
06/05/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2050 On 08-May-25	121.16	Put	Bond Future	2387.7900	1926.7300	2.3878	1.9267	0
06/05/2025	2050 On 07-August-25			Bond Future	118.7116	119.1816	118.7116	119.1816	10,256
06/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1178.3900	708.4200	1.1784	0.7084	0
06/05/2025	2050 On 06-November-25			Bond Future	121.0246	121.5036	121.0246	121.5036	5,780
06/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3395.4300	2916.3900	3.3954	2.9164	0
06/05/2025	2050 On 05-February-26			Bond Future	120.8917	121.3790	120.8917	121.3790	0
06/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1928.2900	1441.0500	1.9283	1.4411	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2050 On 07-May-26			Bond Future	123.1496	123.6455	123.1496	123.6455	0
06/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	920.4500	424.4900	0.9205	0.4245	0
06/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	AL37 On 08-May-25			Index Future	1104.3650	1107.3300	1104.3650	1,107.3300	0
06/05/2025	AL37 On 07-August-25			Index Future	1125.6410	1128.6630	1125.6410	1,128.6630	0
06/05/2025	AL37 On 06-November-25			Index Future	1147.3120	1150.3900	1147.3120	1,150.3900	0
06/05/2025	AL37 On 05-February-26			Index Future	1168.7830	1171.9130	1168.7830	1,171.9130	0
06/05/2025	AL37 On 07-May-26			Index Future	1190.3850	1193.5690	1190.3850	1,193.5690	0
06/05/2025	AL7T On 08-May-25			Index Future	1297.8180	1303.1050	1297.8180	1,303.1050	0
06/05/2025	AL7T On 07-August-25			Index Future	1322.8210	1328.2090	1322.8210	1,328.2090	0
06/05/2025	AL7T On 06-November-25			Index Future	1348.2880	1353.7780	1348.2880	1,353.7780	0
06/05/2025	AL7T On 05-February-26			Index Future	1373.5200	1379.1070	1373.5200	1,379.1070	0
06/05/2025	AL7T On 07-May-26			Index Future	1398.9060	1404.5920	1398.9060	1,404.5920	0
06/05/2025	ALBI On 08-May-25			Index Future	1111.9750	1117.1250	1111.9750	1,117.1250	15
06/05/2025	ALBI On 07-August-25			Index Future	1133.3970	1138.6470	1133.3970	1,138.6470	77
06/05/2025	ALBI On 06-November-25			Index Future	1155.2170	1160.5660	1155.2170	1,160.5660	0
06/05/2025	ALBI On 05-February-26			Index Future	1176.8360	1182.2800	1176.8360	1,182.2800	0
06/05/2025	ALBI On 07-May-26			Index Future	1198.5870	1204.1270	1198.5870	1,204.1270	0
06/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/05/2025	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
06/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	ES33 On 08-May-25			Bond Future	11.4365	11.3729	80.3743	80.6635	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5602.2700	5891.5500	5.6023	5.8916	0
06/05/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	ES33 On 07-August-25			Bond Future	11.5876	11.5212	81.9427	82.2375	0
06/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8138.0600	8432.9200	8.1381	8.4329	0
06/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	ES33 On 06-November-25			Bond Future	11.7540	11.6845	79.7432	80.0437	0
06/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1093.0100	1393.4900	1.0930	1.3935	0
06/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	ES33 On 05-February-26			Bond Future	11.9475	11.8746	81.2514	81.5572	0
06/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1944.1200	1638.3200	1.9441	1.6383	0
06/05/2025	ES33 On 07-May-26			Bond Future	12.1531	12.0766	78.9716	79.2828	0
06/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1908.9200	1597.7000	1.9089	1.5977	0
06/05/2025	ES42 On 08-May-25			Bond Future	12.1960	12.1023	74.1759	74.7034	0
06/05/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5545.0200	6072.5300	5.5450	6.0725	0
06/05/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	ES42 On 07-August-25			Bond Future	12.3347	12.2374	75.6234	76.1611	0
06/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7351.1800	7888.9400	7.3512	7.8889	0
06/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	ES42 On 06-November-25			Bond Future	12.4828	12.3816	72.8314	73.3795	0
06/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	45.5900	0.0000	0.0456	0
06/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	502.4800	0.0000	0.5025	0.0000	0
06/05/2025	ES42 On 05-February-26			Bond Future	12.6447	12.5396	74.2077	74.7658	0
06/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4392.0500	3833.9200	4.3921	3.8339	0
06/05/2025	ES42 On 07-May-26			Bond Future	12.8202	12.7107	71.3269	71.8952	0
06/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3314.5500	2746.2600	3.3146	2.7463	0
06/05/2025	GOVI On 08-May-25			GOVI	1096.1680	1101.0440	1096.1680	1,101.0440	74
06/05/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	741680.0000	790440.0000	74.1680	79.0440	0
06/05/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	GOVI On 07-August-25			GOVI	1117.2860	1122.2560	1117.2860	1,122.2560	654

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1062860.0000	1112560.0000	106.2860	111.2560	0
06/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	GOVI On 06-November-25			GOVI	1138.7960	1143.8600	1138.7960	1,143.8600	0
06/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	267960.0000	318600.0000	26.7960	31.8600	0
06/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	GOVI On 05-February-26			GOVI	1160.1070	1165.2610	1160.1070	1,165.2610	0
06/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	101070.0000	152610.0000	10.1070	15.2610	0
06/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	GOVI On 07-May-26			GOVI	1181.5490	1186.7940	1181.5490	1,186.7940	0
06/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	45490.0000	97940.0000	4.5490	9.7940	0
06/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/05/2025	IGOV On 08-May-25			Index Future	374.4270	374.7900	374.4270	374.7900	11
06/05/2025	IGOV On 07-August-25			Index Future	381.7340	382.1030	381.7340	382.1030	724
06/05/2025	IGOV On 06-November-25			Index Future	389.1750	389.5500	389.1750	389.5500	8
06/05/2025	IGOV On 05-February-26			Index Future	396.5470	396.9290	396.5470	396.9290	0
06/05/2025	IGOV On 07-May-26			Index Future	403.9650	404.3520	403.9650	404.3520	0
06/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
06/05/2025	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
06/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/05/2025	R033 On 08-May-25			Bond Future	9.8892	9.8301	101.7502	102.0706	3,470
06/05/2025	R033 On 08-May-25	10.33	Call	Bond Future	2348.3300	2668.8200	2.3483	2.6688	0
06/05/2025	R033 On 08-May-25	10.33	Put	Bond Future	0.0300	0.1100	0.0000	0.0001	0
06/05/2025	R033 On 07-August-25			Bond Future	9.9861	9.9241	103.7104	104.0370	6,781
06/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2551.3800	2788.5700	2.5514	2.7886	0
06/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	763.6300	674.2400	0.7636	0.6742	0
06/05/2025	R033 On 06-November-25			Bond Future	10.0919	10.0269	100.6618	100.9944	0
06/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2744.1200	2953.6000	2.7441	2.9536	0
06/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1537.8100	1414.6800	1.5378	1.4147	0
06/05/2025	R033 On 05-February-26			Bond Future	10.2184	10.1501	102.5418	102.8803	0
06/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3265.1200	3474.4000	3.2651	3.4744	0
06/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1933.0500	1803.8400	1.9331	1.8038	0
06/05/2025	R033 On 07-May-26			Bond Future	10.3592	10.2874	99.3878	99.7321	0
06/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	2832.9600	3019.0800	2.8330	3.0191	0
06/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2733.4000	2575.1800	2.7334	2.5752	0
06/05/2025	R035 On 08-May-25			Bond Future	10.6649	10.6060	91.0373	91.3651	14,010
06/05/2025	R035 On 08-May-25	10.08	Call	Bond Future	0.0100	0.5600	0.0000	0.0006	300
06/05/2025	R035 On 08-May-25	10.08	Put	Bond Future	3327.4300	3000.1800	3.3274	3.0002	0
06/05/2025	R035 On 08-May-25	10.44	Call	Bond Future	23.7500	100.4700	0.0238	0.1005	150
06/05/2025	R035 On 08-May-25	10.44	Put	Bond Future	1283.7500	1032.6700	1.2838	1.0327	0
06/05/2025	R035 On 08-May-25	10.58	Call	Bond Future	146.9400	337.7400	0.1469	0.3377	300
06/05/2025	R035 On 08-May-25	10.58	Put	Bond Future	619.7000	482.7000	0.6197	0.4827	0
06/05/2025	R035 On 08-May-25	10.95	Call	Bond Future	1572.7900	1903.4100	1.5728	1.9034	0
06/05/2025	R035 On 08-May-25	10.95	Put	Bond Future	8.9200	11.7400	0.0089	0.0117	150
06/05/2025	R035 On 08-May-25	11.01	Call	Bond Future	1891.1900	2220.8700	1.8912	2.2209	0
06/05/2025	R035 On 08-May-25	11.01	Put	Bond Future	2.9500	4.8300	0.0030	0.0048	300
06/05/2025	R035 On 08-May-25	11.46	Call	Bond Future	4269.9100	4597.7100	4.2699	4.5977	400
06/05/2025	R035 On 08-May-25	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R035 On 08-May-25	11.70	Call	Bond Future	5504.1600	5831.9600	5.5042	5.8320	0
06/05/2025	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
06/05/2025	R035 On 08-May-25	11.78	Call	Bond Future	5910.1500	6237.9500	5.9102	6.2380	0
06/05/2025	R035 On 08-May-25	11.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R035 On 08-May-25	12.70	Call	Bond Future	10391.2900	10719.0900	10.3913	10.7191	0
06/05/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
06/05/2025	R035 On 08-May-25	13.35	Call	Bond Future	13359.4900	13687.2900	13.3595	13.6873	0
06/05/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
06/05/2025	R035 On 07-August-25			Bond Future	10.7778	10.7164	92.7911	93.1252	68,637
06/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	285.4000	345.2400	0.2854	0.3452	300
06/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	4181.9500	3907.6800	4.1820	3.9077	0
06/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1097.9300	1245.6100	1.0979	1.2456	300
06/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	2179.8400	1993.4100	2.1798	1.9934	0
06/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3445.2300	3706.3500	3.4452	3.7064	0
06/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	672.0500	599.0600	0.6721	0.5991	17,500
06/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	3606.0000	3871.5500	3.6060	3.8716	0
06/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	625.2400	556.6800	0.6252	0.5567	300
06/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	9455.7100	9784.8100	9.4557	9.7848	0
06/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	36.4000	31.3900	0.0364	0.0314	0
06/05/2025	R035 On 06-November-25			Bond Future	10.9020	10.8379	90.0713	90.4117	10,628
06/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	401.2100	460.2200	0.4012	0.4602	2,000
06/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5873.2200	5591.8700	5.8732	5.5919	0
06/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	589.0800	666.9900	0.5891	0.6670	300
06/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	5091.9200	4829.4700	5.0919	4.8295	0
06/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1112.9400	1232.8300	1.1129	1.2328	2,000
06/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3772.1000	3551.6300	3.7721	3.5516	0
06/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1171.4000	1295.3100	1.1714	1.2953	2,000
06/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3665.3700	3448.9200	3.6654	3.4489	0
06/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1469.0500	1611.7600	1.4691	1.6118	300
06/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	3197.4400	2999.7900	3.1974	2.9998	0
06/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2409.4200	2598.8800	2.4094	2.5989	2,000
06/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	2208.3200	2057.4200	2.2083	2.0574	0
06/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2439.0200	2629.7100	2.4390	2.6297	250
06/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	2185.1200	2035.4500	2.1851	2.0355	0
06/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3226.6600	3446.2800	3.2267	3.4463	0
06/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1666.3400	1545.6000	1.6663	1.5456	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4027.0000	4269.8200	4.0270	4.2698	0
06/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	1287.6400	1190.1000	1.2876	1.1901	2,000
06/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4099.7000	4344.3700	4.0997	4.3444	0
06/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	1258.8400	1163.1500	1.2588	1.1632	250
06/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	4924.4500	5187.8000	4.9245	5.1878	0
06/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	977.6700	900.6600	0.9777	0.9007	300
06/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6031.4800	6314.1900	6.0315	6.3142	0
06/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	704.9100	647.2600	0.7049	0.6473	250
06/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6193.6900	6478.7900	6.1937	6.4788	0
06/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	672.5000	617.2400	0.6725	0.6172	2,000
06/05/2025	R035 On 05-February-26			Bond Future	11.0470	10.9801	91.7542	92.1005	0
06/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1308.5900	1428.5100	1.3086	1.4285	2,000
06/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	4518.2700	4291.8200	4.5183	4.2918	0
06/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2064.0200	2223.1400	2.0640	2.2231	0
06/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	3404.3700	3217.1200	3.4044	3.2171	0
06/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2447.1500	2622.6500	2.4472	2.6227	2,000
06/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	3002.0000	2831.1300	3.0020	2.8311	0
06/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	7598.3700	7889.4400	7.5984	7.8894	0
06/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	785.1100	729.8100	0.7851	0.7298	2,000
06/05/2025	R035 On 07-May-26			Bond Future	11.1974	11.1276	88.9408	89.2932	0
06/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2306.2900	2464.8400	2.3063	2.4648	0
06/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	4025.8200	3831.9600	4.0258	3.8320	0
06/05/2025	R038 On 08-May-25			Bond Future	11.3256	11.2518	98.2349	98.7196	4,020
06/05/2025	R038 On 08-May-25	11.24	Call	Bond Future	198.8600	479.8800	0.1989	0.4799	0
06/05/2025	R038 On 08-May-25	11.24	Put	Bond Future	761.5400	557.8200	0.7615	0.5578	0
06/05/2025	R038 On 07-August-25			Bond Future	11.4551	11.3783	100.1274	100.6214	6,301
06/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1233.0000	1445.9100	1.2330	1.4459	0
06/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	2626.2800	2345.1600	2.6263	2.3452	0
06/05/2025	R038 On 06-November-25			Bond Future	11.5930	11.5130	96.5683	97.0716	0
06/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1004.4000	1155.3200	1.0044	1.1553	1,770
06/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4963.4300	4611.0500	4.9634	4.6111	0
06/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	1586.6500	1789.7400	1.5867	1.7897	0
06/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3837.7700	3537.5600	3.8378	3.5376	0
06/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	5615.0200	6002.2300	5.6150	6.0022	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	1153.7100	1037.6200	1.1537	1.0376	1,770
06/05/2025	R038 On 05-February-26			Bond Future	11.7480	11.6646	98.3716	98.8840	0
06/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2365.0800	2593.8100	2.3651	2.5938	0
06/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	4278.7900	3995.1200	4.2788	3.9951	0
06/05/2025	R038 On 07-May-26			Bond Future	11.9148	11.8279	94.6987	95.2202	0
06/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2303.2700	2514.0600	2.3033	2.5141	0
06/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	5453.7500	5143.1000	5.4538	5.1431	0
06/05/2025	R053 On 08-May-25			Bond Future	11.8904	11.7665	99.1929	100.1833	2,247
06/05/2025	R053 On 08-May-25	12.64	Call	Bond Future	5625.7000	6616.0500	5.6257	6.6161	0
06/05/2025	R053 On 08-May-25	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R053 On 07-August-25			Bond Future	12.0153	11.8866	101.1039	102.1132	22,570
06/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	8679.8500	9594.9700	8.6799	9.5950	0
06/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	410.0800	315.8100	0.4101	0.3158	0
06/05/2025	R053 On 06-November-25			Bond Future	12.1468	12.0130	97.1853	98.2139	0
06/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2064.1300	2484.0000	2.0641	2.4840	0
06/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	5093.1200	4484.4300	5.0931	4.4844	0
06/05/2025	R053 On 05-February-26			Bond Future	12.2921	12.1528	98.9999	100.0473	0
06/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	1670.5900	1994.3200	1.6706	1.9943	0
06/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	8004.5100	7280.7600	8.0045	7.2808	0
06/05/2025	R053 On 07-May-26			Bond Future	12.4463	12.3013	94.9612	96.0276	0
06/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2337.7200	2715.6900	2.3377	2.7157	0
06/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	8151.7100	7463.2300	8.1517	7.4632	0
06/05/2025	R186 On 08-May-25			Bond Future	8.0475	8.0128	107.7368	107.7895	75,477
06/05/2025	R186 On 08-May-25	8.47	Call	Bond Future	638.8500	691.7700	0.6389	0.6918	0
06/05/2025	R186 On 08-May-25	8.47	Put	Bond Future	0.0700	0.2900	0.0001	0.0003	0
06/05/2025	R186 On 07-August-25			Bond Future	8.0959	8.0543	104.5045	104.5582	179,245
06/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1450.7600	1502.7900	1.4508	1.5028	1,983
06/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	13.4300	11.7700	0.0134	0.0118	0
06/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2021.6400	2074.8200	2.0216	2.0748	0
06/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	4.2400	3.7300	0.0042	0.0037	0
06/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2730.4400	2784.0500	2.7304	2.7841	0
06/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.6900	0.6100	0.0007	0.0006	1,983
06/05/2025	R186 On 06-November-25			Bond Future	8.1633	8.1119	106.5156	106.5701	447

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	298.6000	326.5600	0.2986	0.3266	0
06/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	333.9100	307.3800	0.3339	0.3074	0
06/05/2025	R186 On 05-February-26			Bond Future	8.3483	8.2817	103.2000	103.2551	0
06/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	368.1900	398.9200	0.3682	0.3989	0
06/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	300.6100	276.2500	0.3006	0.2763	0
06/05/2025	R186 On 07-May-26			Bond Future	8.7382	8.6437	105.1016	105.1573	0
06/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	288.3500	316.6900	0.2884	0.3167	0
06/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	316.7600	289.3900	0.3168	0.2894	0
06/05/2025	R202 On 08-May-25			Bond Future	268.4536	268.3953	268.4536	268.3953	292
06/05/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R202 On 08-May-25	272.31	Put	Bond Future	3856.3700	3914.7200	3.8564	3.9147	0
06/05/2025	R202 On 07-August-25			Bond Future	268.4376	268.3781	268.4376	268.3781	1,405
06/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	3162.3800	3221.8700	3.1624	3.2219	0
06/05/2025	R202 On 06-November-25			Bond Future	273.6685	273.6073	273.6685	273.6073	460
06/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1971.4800	2032.7100	1.9715	2.0327	0
06/05/2025	R202 On 05-February-26			Bond Future	273.4913	273.4268	273.4913	273.4268	0
06/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	4328.7400	4393.2100	4.3287	4.3932	0
06/05/2025	R202 On 07-May-26			Bond Future	278.6001	278.5335	278.6001	278.5335	0
06/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1050.1300	983.5200	1.0501	0.9835	0
06/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R209 On 08-May-25			Bond Future	11.0049	10.9410	70.9786	71.2954	1,432
06/05/2025	R209 On 08-May-25	11.89	Call	Bond Future	4198.8100	4515.6400	4.1988	4.5156	0
06/05/2025	R209 On 08-May-25	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R209 On 07-August-25			Bond Future	11.1173	11.0510	72.3460	72.6689	10,899
06/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7147.6500	7459.5800	7.1477	7.4596	0
06/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	79.9500	68.9400	0.0800	0.0689	0
06/05/2025	R209 On 06-November-25			Bond Future	11.2372	11.1683	70.5855	70.9145	6,367
06/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2195.8900	2378.9600	2.1959	2.3790	0
06/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	2039.6700	1893.7200	2.0397	1.8937	0
06/05/2025	R209 On 05-February-26			Bond Future	11.3729	11.3014	71.9041	72.2389	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1539.6900	1675.3400	1.5397	1.6753	0
06/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3647.4800	3448.2800	3.6475	3.4483	0
06/05/2025	R209 On 07-May-26			Bond Future	11.5191	11.4448	70.0778	70.4186	0
06/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	1926.5400	2071.2900	1.9265	2.0713	0
06/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	4018.5800	3822.5300	4.0186	3.8225	0
06/05/2025	R210 On 08-May-25			Bond Future	247.4027	247.3902	247.4027	247.3902	2,756
06/05/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R210 On 08-May-25	248.03	Put	Bond Future	627.2800	639.8400	0.6273	0.6398	0
06/05/2025	R210 On 07-August-25			Bond Future	252.2304	252.2175	252.2304	252.2175	967
06/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3790.3900	3777.5300	3.7904	3.7775	0
06/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R210 On 06-November-25			Bond Future	253.7145	253.6997	253.7145	253.6997	300
06/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1574.4800	1559.7200	1.5745	1.5597	0
06/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R210 On 05-February-26			Bond Future	258.5170	258.5009	258.5170	258.5009	0
06/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	5416.9600	5400.8800	5.4170	5.4009	0
06/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R210 On 07-May-26			Bond Future	259.8474	259.8290	259.8474	259.8290	0
06/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	4447.4300	4428.9700	4.4474	4.4290	0
06/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R213 On 08-May-25			Bond Future	9.3786	9.3194	90.9322	91.1761	79,255
06/05/2025	R213 On 08-May-25	10.52	Call	Bond Future	4542.4300	4786.3200	4.5424	4.7863	0
06/05/2025	R213 On 08-May-25	10.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R213 On 07-August-25			Bond Future	9.4623	9.3998	92.6840	92.9325	14,929
06/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8221.0500	8468.8800	8.2211	8.4689	0
06/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	4.1400	3.4100	0.0041	0.0034	0
06/05/2025	R213 On 06-November-25			Bond Future	9.5608	9.4946	90.9141	91.1673	77,222
06/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2670.0700	2850.5700	2.6701	2.8506	0
06/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	825.5900	752.9300	0.8256	0.7529	0
06/05/2025	R213 On 05-February-26			Bond Future	9.6861	9.6159	92.6132	92.8707	0
06/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2224.5400	2378.4600	2.2245	2.3785	0
06/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1481.5700	1377.9600	1.4816	1.3780	0
06/05/2025	R213 On 07-May-26			Bond Future	9.8218	9.7473	90.7682	91.0301	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	1982.9800	2120.7500	1.9830	2.1208	0
06/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	2059.5900	1935.4000	2.0596	1.9354	0
06/05/2025	R214 On 08-May-25			Bond Future	11.6150	11.5211	64.6460	65.1292	4,429
06/05/2025	R214 On 08-May-25	12.40	Call	Bond Future	3831.6800	4314.8900	3.8317	4.3149	0
06/05/2025	R214 On 08-May-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/05/2025	R214 On 07-August-25			Bond Future	11.7304	11.6331	65.8914	66.3839	8,521
06/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	5981.1300	6439.6400	5.9811	6.4396	0
06/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	176.7700	142.8000	0.1768	0.1428	0
06/05/2025	R214 On 06-November-25			Bond Future	11.8538	11.7531	63.8597	64.3615	31,342
06/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	1653.9900	1888.6700	1.6540	1.8887	0
06/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2726.6700	2459.4900	2.7267	2.4595	0
06/05/2025	R214 On 05-February-26			Bond Future	11.9930	11.8886	65.0527	65.5637	0
06/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1076.0700	1237.2900	1.0761	1.2373	0
06/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4798.4500	4448.7100	4.7985	4.4487	0
06/05/2025	R214 On 07-May-26			Bond Future	12.1345	12.0263	62.9525	63.4727	0
06/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	1715.7600	1916.9100	1.7158	1.9169	0
06/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4706.6800	4387.6900	4.7067	4.3877	0
06/05/2025	R248 On 08-May-25			Bond Future	11.9704	11.8566	76.7254	77.4240	234,856
06/05/2025	R248 On 08-May-25	12.60	Call	Bond Future	3668.8500	4367.4900	3.6689	4.3675	0
06/05/2025	R248 On 08-May-25	12.60	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
06/05/2025	R248 On 07-August-25			Bond Future	12.0965	11.9783	78.2034	78.9155	220,622
06/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	6484.6100	7128.6600	6.4846	7.1287	0
06/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	315.1700	247.1400	0.3152	0.2471	0
06/05/2025	R248 On 06-November-25			Bond Future	12.2307	12.1079	75.2665	75.9920	18,439
06/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1376.7400	1644.8500	1.3767	1.6449	0
06/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	4352.5200	3895.0700	4.3525	3.8951	0
06/05/2025	R248 On 05-February-26			Bond Future	12.3815	12.2538	76.6724	77.4113	0
06/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1039.5700	1238.4900	1.0396	1.2385	0
06/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	6674.6900	6134.7500	6.6747	6.1348	0
06/05/2025	R248 On 07-May-26			Bond Future	12.5344	12.4017	73.6438	74.3960	260
06/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	1645.7600	1898.1800	1.6458	1.8982	0
06/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	6482.2400	5982.4400	6.4822	5.9824	0
06/05/2025	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
06/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0