



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
14/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	2029 On 07-August-25			Bond Future	138.9961	138.8878	138.9961	138.8878	5,676
14/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1586.1200	1477.7800	1.5861	1.4778	0
14/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2029 On 06-November-25			Bond Future	140.2745	140.1634	140.2745	140.1634	68
14/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	484.5300	373.3700	0.4845	0.3734	0
14/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2029 On 05-February-26			Bond Future	142.9382	142.8233	142.9382	142.8233	0
14/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2828.1700	2713.2500	2.8282	2.7133	0
14/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2029 On 07-May-26			Bond Future	144.1311	144.0121	144.1311	144.0121	0
14/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2311.1100	2192.0700	2.3111	2.1921	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2029 On 06-August-26			Bond Future	146.7921	146.6693	146.7921	146.6693	0
14/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2692.1100	2569.2600	2.6921	2.5693	0
14/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2030 On 07-August-25			Bond Future	9.0118	9.0201	96.6008	96.5716	113,032
14/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	438.1100	433.3300	0.4381	0.4333	300
14/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1475.3100	1499.7300	1.4753	1.4997	0
14/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1320.2400	1306.9800	1.3202	1.3070	300
14/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	588.7200	604.6600	0.5887	0.6047	0
14/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	2922.9500	2900.4600	2.9230	2.9005	0
14/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	154.8200	161.5300	0.1548	0.1615	300
14/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5039.4600	5011.8100	5.0395	5.0118	1,054
14/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	22.9200	24.4700	0.0229	0.0245	0
14/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7072.0500	7043.0300	7.0721	7.0430	0
14/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1.8000	1.9800	0.0018	0.0020	0
14/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10245.0900	10215.8900	10.2451	10.2159	0
14/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,054
14/05/2025	2030 On 06-November-25			Bond Future	9.0899	9.0989	98.4665	98.4363	0
14/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	664.2700	657.0800	0.6643	0.6571	300
14/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1918.4700	1941.4400	1.9185	1.9414	0
14/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1488.1100	1474.7700	1.4881	1.4748	300
14/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	1051.7900	1068.6100	1.0518	1.0686	0
14/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2187.9400	2170.7400	2.1879	2.1707	0
14/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	688.5500	701.5100	0.6886	0.7015	0
14/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3583.4800	3560.9900	3.5835	3.5610	0
14/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	322.8100	330.4800	0.3228	0.3305	300
14/05/2025	2030 On 05-February-26			Bond Future	9.1979	9.2079	96.3043	96.2724	0
14/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2038.6400	2022.2600	2.0386	2.0223	0
14/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1113.2100	1128.7000	1.1132	1.1287	0
14/05/2025	2030 On 07-May-26			Bond Future	9.3423	9.3535	98.0708	98.0372	0
14/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1768.0000	1752.8600	1.7680	1.7529	0
14/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1624.7000	1643.2000	1.6247	1.6432	0
14/05/2025	2030 On 06-August-26			Bond Future	9.5227	9.5353	95.8465	95.8111	0
14/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1319.0000	1305.7100	1.3190	1.3057	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	2176.2300	2198.3600	2.1762	2.1984	0
14/05/2025	2032 On 07-August-25			Bond Future	9.8251	9.8494	95.4544	95.3437	122,825
14/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	468.1400	445.3100	0.4681	0.4453	300
14/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2433.1300	2521.0100	2.4331	2.5210	0
14/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1448.8700	1396.2600	1.4489	1.3963	300
14/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1108.0100	1166.1100	1.1080	1.1661	0
14/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3694.8400	3606.7800	3.6948	3.6068	0
14/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	287.1500	309.8000	0.2872	0.3098	300
14/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9326.9100	9216.8500	9.3269	9.2169	0
14/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	3.9000	4.5500	0.0039	0.0046	0
14/05/2025	2032 On 06-November-25			Bond Future	9.9282	9.9539	93.1363	93.0231	0
14/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	736.6800	708.1100	0.7367	0.7081	300
14/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3107.1300	3191.7600	3.1071	3.1918	0
14/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1679.1600	1628.3000	1.6792	1.6283	300
14/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1803.8200	1866.1600	1.8038	1.8662	0
14/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3095.1400	3022.3900	3.0951	3.0224	0
14/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	954.7500	995.2000	0.9548	0.9952	0
14/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4642.0400	4554.1700	4.6420	4.5542	0
14/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	514.2700	539.6000	0.5143	0.5396	300
14/05/2025	2032 On 05-February-26			Bond Future	10.0539	10.0812	94.8816	94.7652	0
14/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2378.3600	2319.4300	2.3784	2.3194	0
14/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1927.1700	1984.7000	1.9272	1.9847	0
14/05/2025	2032 On 07-May-26			Bond Future	10.1984	10.2275	92.4630	92.3433	0
14/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2277.5500	2221.8700	2.2776	2.2219	0
14/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2518.1000	2582.1200	2.5181	2.5821	0
14/05/2025	2032 On 06-August-26			Bond Future	10.3645	10.3956	94.1444	94.0214	0
14/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2079.6300	2027.2300	2.0796	2.0272	0
14/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	3052.6500	3123.2400	3.0527	3.1232	0
14/05/2025	2033 On 07-August-25			Bond Future	129.9730	129.6170	129.9730	129.6170	1,648
14/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1322.9700	966.9900	1.3230	0.9670	0
14/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2033 On 06-November-25			Bond Future	130.9747	130.6111	130.9747	130.6111	5,288
14/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2165.3500	2528.9200	2.1654	2.5289	0
14/05/2025	2033 On 05-February-26			Bond Future	133.4618	133.0898	133.4618	133.0898	0
14/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	581.7700	209.8100	0.5818	0.2098	0
14/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2033 On 07-May-26			Bond Future	134.3759	133.9952	134.3759	133.9952	0
14/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	784.0900	1164.8300	0.7841	1.1648	0
14/05/2025	2033 On 06-August-26			Bond Future	136.8568	136.4675	136.8568	136.4675	0
14/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2606.8100	2217.5200	2.6068	2.2175	0
14/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2037 On 07-August-25			Bond Future	11.2689	11.2473	82.6885	82.8086	145,467
14/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	105.1800	116.7000	0.1052	0.1167	2,541
14/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5492.7400	5384.1200	5.4927	5.3841	0
14/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	201.1400	219.9500	0.2011	0.2200	300
14/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4626.5400	4525.2100	4.6265	4.5252	0
14/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	242.1300	263.6700	0.2421	0.2637	2,341
14/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4369.8500	4271.2500	4.3699	4.2713	0
14/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	330.7800	357.6900	0.3308	0.3577	200
14/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3926.2300	3833.0000	3.9262	3.8330	0
14/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	911.5700	963.7600	0.9116	0.9638	300
14/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2422.7900	2354.8400	2.4228	2.3548	0
14/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1070.6000	1127.9300	1.0706	1.1279	0
14/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2184.7300	2121.9200	2.1847	2.1219	2,541
14/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2080.3600	2161.2800	2.0804	2.1613	0
14/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1247.9200	1208.7000	1.2479	1.2087	2,541
14/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2182.1400	2264.8200	2.1821	2.2648	7,500
14/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1185.8100	1148.3500	1.1858	1.1484	7,500
14/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3591.0400	3691.2200	3.5910	3.6912	0
14/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	610.9400	590.9800	0.6109	0.5910	2,541
14/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3632.3100	3732.8500	3.6323	3.7329	0
14/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	599.5400	579.9400	0.5995	0.5799	300
14/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5104.5700	5214.7000	5.1046	5.2147	0
14/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	310.0500	300.0400	0.3101	0.3000	2,541
14/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	8961.9500	9080.8100	8.9620	9.0808	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	46.0200	44.7400	0.0460	0.0447	0
14/05/2025	2037 On 06-November-25			Bond Future	11.3924	11.3699	84.2854	84.4075	0
14/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	460.4500	485.8300	0.4605	0.4858	300
14/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5521.6100	5424.8500	5.5216	5.4249	0
14/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1267.8300	1317.8100	1.2678	1.3178	300
14/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3441.5100	3369.3500	3.4415	3.3694	0
14/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3023.4800	3103.7000	3.0235	3.1037	0
14/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1744.8300	1702.9100	1.7448	1.7029	0
14/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	4973.3900	5071.6600	4.9734	5.0717	0
14/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	941.8400	917.9700	0.9418	0.9180	300
14/05/2025	2037 On 05-February-26			Bond Future	11.5345	11.5114	81.6065	81.7299	0
14/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	899.2800	933.5800	0.8993	0.9336	1,930
14/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5800.1500	5711.0600	5.8002	5.7111	0
14/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1320.0600	1364.3200	1.3201	1.3643	1,970
14/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4795.3700	4716.2400	4.7954	4.7162	0
14/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	1965.6000	2022.1500	1.9656	2.0222	0
14/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3772.7600	3705.9200	3.7728	3.7059	0
14/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2369.7500	2432.6900	2.3698	2.4327	0
14/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3305.7300	3245.2800	3.3057	3.2453	1,930
14/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2476.6900	2541.1900	2.4767	2.5412	1,030
14/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3196.8500	3137.9600	3.1969	3.1380	0
14/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3862.9100	3943.8100	3.8629	3.9438	0
14/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2156.7300	2114.2400	2.1567	2.1142	1,930
14/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5286.4500	5379.0700	5.2865	5.3791	0
14/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1501.1700	1470.4000	1.5012	1.4704	1,970
14/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7021.5500	7124.0400	7.0216	7.1240	0
14/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	993.1400	972.2400	0.9931	0.9722	1,030
14/05/2025	2037 On 07-May-26			Bond Future	11.6945	11.6706	83.1023	83.2269	0
14/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2300.2300	2357.4200	2.3002	2.3574	0
14/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4279.8400	4212.3600	4.2798	4.2124	0
14/05/2025	2037 On 06-August-26			Bond Future	11.8733	11.8485	80.3536	80.4796	0
14/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3186.4400	3251.8900	3.1864	3.2519	0
14/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	4019.7500	3959.2600	4.0198	3.9593	0
14/05/2025	2038 On 07-August-25			Bond Future	139.3216	138.7878	139.3216	138.7878	2,397

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	238.3700	772.2000	0.2384	0.7722	0
14/05/2025	2038 On 06-November-25			Bond Future	142.0462	141.5013	142.0462	141.5013	440
14/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1833.7600	2378.6600	1.8338	2.3787	0
14/05/2025	2038 On 05-February-26			Bond Future	142.5696	142.0124	142.5696	142.0124	0
14/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	630.4300	1187.6500	0.6304	1.1877	0
14/05/2025	2038 On 07-May-26			Bond Future	145.2212	144.6519	145.2212	144.6519	0
14/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	691.2400	121.9300	0.6912	0.1219	0
14/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2038 On 06-August-26			Bond Future	145.6884	145.1062	145.6884	145.1062	0
14/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	968.3800	386.2000	0.9684	0.3862	0
14/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2040 On 07-August-25			Bond Future	11.6938	11.6776	81.6994	81.7956	54,072
14/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	127.6600	138.6000	0.1277	0.1386	400
14/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5686.7700	5601.5000	5.6868	5.6015	0
14/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	278.4600	297.9000	0.2785	0.2979	250
14/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4545.6500	4468.8800	4.5457	4.4689	0
14/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	391.4800	416.1300	0.3915	0.4161	250
14/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	4023.3600	3951.8000	4.0234	3.9518	0
14/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	912.7000	955.0900	0.9127	0.9551	400
14/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2680.1700	2626.3500	2.6802	2.6264	0
14/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1725.7200	1785.6000	1.7257	1.7856	0
14/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1689.2100	1652.8800	1.6892	1.6529	0
14/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2797.8800	2871.8500	2.7979	2.8719	0
14/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1015.5600	993.3200	1.0156	0.9933	400
14/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4509.9100	4595.9700	4.5099	4.5960	0
14/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	486.5500	476.4000	0.4866	0.4764	0
14/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5438.2700	5527.9600	5.4383	5.5280	0
14/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	330.1600	323.6400	0.3302	0.3236	0
14/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8757.7100	8852.8400	8.7577	8.8528	0
14/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	80.5900	79.5100	0.0806	0.0795	0
14/05/2025	2040 On 06-November-25			Bond Future	11.8222	11.8054	83.2772	83.3749	292

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2487.6700	2545.8300	2.4877	2.5458	0
14/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2384.0500	2344.5100	2.3841	2.3445	0
14/05/2025	2040 On 05-February-26			Bond Future	11.9683	11.9509	80.3287	80.4273	0
14/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1760.4300	1802.3000	1.7604	1.8023	0
14/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4552.1100	4495.4000	4.5521	4.4954	0
14/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2620.9000	2673.5300	2.6209	2.6735	475
14/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3471.1000	3425.1500	3.4711	3.4252	0
14/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7739.7400	7823.5800	7.7397	7.8236	0
14/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1017.7300	1002.9900	1.0177	1.0030	475
14/05/2025	2040 On 07-May-26			Bond Future	12.1303	12.1125	81.8007	81.9001	0
14/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2271.3700	2315.8900	2.2714	2.3159	0
14/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4896.7600	4841.9200	4.8968	4.8419	0
14/05/2025	2040 On 06-August-26			Bond Future	12.3101	12.2917	78.7773	78.8775	0
14/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3655.6800	3710.2800	3.6557	3.7103	0
14/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	4312.2400	4266.6500	4.3122	4.2667	0
14/05/2025	2044 On 07-August-25			Bond Future	11.9585	11.9371	76.5887	76.7164	42,533
14/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	14.7500	17.0900	0.0148	0.0171	9,000
14/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8630.6000	8505.2500	8.6306	8.5053	0
14/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	325.8600	352.7900	0.3259	0.3528	9,000
14/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4412.6300	4311.8700	4.4126	4.3119	0
14/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1407.5900	1475.9000	1.4076	1.4759	0
14/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	2057.5300	1998.1500	2.0575	1.9982	9,000
14/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2577.6900	2669.3600	2.5777	2.6694	0
14/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1162.2400	1126.2200	1.1622	1.1262	5,600
14/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7689.2600	7813.0200	7.6893	7.8130	0
14/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	138.5500	134.6200	0.1386	0.1346	0
14/05/2025	2044 On 06-November-25			Bond Future	12.0862	12.0640	78.0678	78.1976	71,530
14/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1864.9800	1928.8700	1.8650	1.9289	0
14/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3085.9700	3020.0200	3.0860	3.0200	0
14/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2848.2100	2928.2200	2.8482	2.9282	0
14/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2187.6300	2137.8000	2.1876	2.1378	5,600
14/05/2025	2044 On 05-February-26			Bond Future	12.2306	12.2077	75.1469	75.2782	0
14/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1383.7200	1429.9500	1.3837	1.4300	0
14/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5389.4700	5304.4000	5.3895	5.3044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	2044 On 07-May-26			Bond Future	12.3894	12.3658	76.5237	76.6565	0
14/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2023.9900	2077.7300	2.0240	2.0777	0
14/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5452.0500	5372.9600	5.4521	5.3730	0
14/05/2025	2044 On 06-August-26			Bond Future	12.5648	12.5403	73.5294	73.6637	0
14/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3660.3200	3731.7700	3.6603	3.7318	0
14/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4460.4600	4397.6300	4.4605	4.3976	0
14/05/2025	2046 On 07-August-25			Bond Future	120.1981	120.0318	120.1981	120.0318	11,914
14/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1508.0900	1341.8100	1.5081	1.3418	0
14/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2046 On 06-November-25			Bond Future	120.2863	120.1158	120.2863	120.1158	7,518
14/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5123.7400	5294.2100	5.1237	5.2942	0
14/05/2025	2046 On 05-February-26			Bond Future	122.5697	122.3947	122.5697	122.3947	0
14/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	919.6900	744.7300	0.9197	0.7447	0
14/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2046 On 07-May-26			Bond Future	122.5443	122.3643	122.5443	122.3643	0
14/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2405.6600	2585.7100	2.4057	2.5857	0
14/05/2025	2046 On 06-August-26			Bond Future	124.8050	124.6201	124.8050	124.6201	0
14/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2425.0100	2240.1400	2.4250	2.2401	0
14/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2050 On 07-August-25			Bond Future	119.3646	118.6902	119.3646	118.6902	10,256
14/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	525.3800	1199.8000	0.5254	1.1998	0
14/05/2025	2050 On 06-November-25			Bond Future	121.6991	121.0108	121.6991	121.0108	5,780
14/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2720.8700	3409.2300	2.7209	3.4092	0
14/05/2025	2050 On 05-February-26			Bond Future	121.5882	120.8851	121.5882	120.8851	0
14/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1231.8100	1934.8800	1.2318	1.9349	0
14/05/2025	2050 On 07-May-26			Bond Future	123.8495	123.1318	123.8495	123.1318	0
14/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	220.5200	938.1800	0.2205	0.9382	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	2050 On 06-August-26			Bond Future	123.6696	122.9365	123.6696	122.9365	0
14/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	399.6200	0.0000	0.3996	0.0000	0
14/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	333.4700	0.0000	0.3335	0
14/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	AL37 On 08-May-25			Index Future	1107.8320	1107.8320	1107.8320	1,107.8320	0
14/05/2025	AL37 On 07-August-25			Index Future	1126.6330	1126.0290	1126.6330	1,126.0290	0
14/05/2025	AL37 On 06-November-25			Index Future	1148.3960	1147.7800	1148.3960	1,147.7800	0
14/05/2025	AL37 On 05-February-26			Index Future	1169.9430	1169.3110	1169.9430	1,169.3110	0
14/05/2025	AL37 On 07-May-26			Index Future	1191.4670	1190.8180	1191.4670	1,190.8180	0
14/05/2025	AL37 On 06-August-26			Index Future	1212.9900	1212.3250	1212.9900	1,212.3250	0
14/05/2025	AL7T On 08-May-25			Index Future	1305.4120	1305.4120	1305.4120	1,305.4120	0
14/05/2025	AL7T On 07-August-25			Index Future	1333.1160	1334.3650	1333.1160	1,334.3650	0
14/05/2025	AL7T On 06-November-25			Index Future	1358.8690	1360.1400	1358.8690	1,360.1400	0
14/05/2025	AL7T On 05-February-26			Index Future	1384.3650	1385.6540	1384.3650	1,385.6540	0
14/05/2025	AL7T On 07-May-26			Index Future	1409.8330	1411.1410	1409.8330	1,411.1410	0
14/05/2025	AL7T On 06-August-26			Index Future	1435.3010	1436.6270	1435.3010	1,436.6270	0
14/05/2025	ALBI On 08-May-25			Index Future	1117.9880	1117.9880	1117.9880	1,117.9880	0
14/05/2025	ALBI On 07-August-25			Index Future	1140.7950	1141.5210	1140.7950	1,141.5210	77
14/05/2025	ALBI On 06-November-25			Index Future	1162.8320	1163.5710	1162.8320	1,163.5710	0
14/05/2025	ALBI On 05-February-26			Index Future	1184.6500	1185.3980	1184.6500	1,185.3980	0
14/05/2025	ALBI On 07-May-26			Index Future	1206.4440	1207.2010	1206.4440	1,207.2010	0
14/05/2025	ALBI On 06-August-26			Index Future	1228.2370	1229.0040	1228.2370	1,229.0040	0
14/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	CS26 On 02-April-26			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
14/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	ES33 On 07-August-25			Bond Future	11.4520	11.4413	82.5461	82.5939	0
14/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8741.4500	8789.3400	8.7415	8.7893	0
14/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES33 On 06-November-25			Bond Future	11.6106	11.5995	80.3642	80.4127	0
14/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1714.0000	1762.5000	1.7140	1.7625	0
14/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES33 On 05-February-26			Bond Future	11.7959	11.7844	81.8889	81.9373	0
14/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1306.5900	1258.1300	1.3066	1.2581	0
14/05/2025	ES33 On 07-May-26			Bond Future	11.9954	11.9837	79.6148	79.6632	0
14/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1265.7700	1217.3900	1.2658	1.2174	0
14/05/2025	ES33 On 06-August-26			Bond Future	12.2173	12.2052	81.0798	81.1281	0
14/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	788.8200	740.5400	0.7888	0.7405	0
14/05/2025	ES42 On 07-August-25			Bond Future	12.1440	12.1277	76.6832	76.7747	0
14/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8410.9800	8502.5300	8.4110	8.5025	0
14/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES42 On 06-November-25			Bond Future	12.2835	12.2667	73.9172	74.0102	0
14/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	583.3500	676.3400	0.5834	0.6763	0
14/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES42 On 05-February-26			Bond Future	12.4366	12.4193	75.3186	75.4124	0
14/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3281.1500	3187.3100	3.2812	3.1873	0
14/05/2025	ES42 On 07-May-26			Bond Future	12.6046	12.5867	72.4526	72.5473	0
14/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2188.8100	2094.1100	2.1888	2.0941	0
14/05/2025	ES42 On 06-August-26			Bond Future	12.7828	12.7643	73.7831	73.8786	0
14/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	691.2500	595.7000	0.6913	0.5957	0
14/05/2025	GOVI On 08-May-25			GOVI	1101.8720	1101.8720	1101.8720	1,101.8720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	GOVI On 07-August-25			GOVI	1124.2240	1124.8640	1124.2240	1,124.8640	657
14/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1132240.0000	1138640.0000	113.2240	113.8640	0
14/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	GOVI On 06-November-25			GOVI	1145.9420	1146.5920	1145.9420	1,146.5920	0
14/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	339420.0000	345920.0000	33.9420	34.5920	0
14/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	GOVI On 05-February-26			GOVI	1167.4420	1168.1010	1167.4420	1,168.1010	0
14/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	174420.0000	181010.0000	17.4420	18.1010	0
14/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	GOVI On 07-May-26			GOVI	1188.9200	1189.5860	1188.9200	1,189.5860	0
14/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	119200.0000	125860.0000	11.9200	12.5860	0
14/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	GOVI On 06-August-26			GOVI	1210.3970	1211.0710	1210.3970	1,211.0710	0
14/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	213970.0000	220710.0000	21.3970	22.0710	0
14/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/05/2025	IGOV On 08-May-25			Index Future	374.3390	374.3390	374.3390	374.3390	0
14/05/2025	IGOV On 07-August-25			Index Future	382.1090	381.3330	382.1090	381.3330	713
14/05/2025	IGOV On 06-November-25			Index Future	389.5820	388.7900	389.5820	388.7900	8
14/05/2025	IGOV On 05-February-26			Index Future	396.9820	396.1740	396.9820	396.1740	0
14/05/2025	IGOV On 07-May-26			Index Future	404.3730	403.5490	404.3730	403.5490	0
14/05/2025	IGOV On 06-August-26			Index Future	411.7650	410.9240	411.7650	410.9240	0
14/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
14/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
14/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/05/2025	R033 On 07-August-25			Bond Future	9.9607	9.9798	103.8438	103.7436	6,781
14/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2622.3300	2559.7000	2.6223	2.5597	0
14/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	701.1300	738.7000	0.7011	0.7387	0
14/05/2025	R033 On 06-November-25			Bond Future	10.0639	10.0839	100.8050	100.7025	0
14/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2767.9200	2710.8700	2.7679	2.7109	0
14/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1418.4000	1463.8500	1.4184	1.4639	0
14/05/2025	R033 On 05-February-26			Bond Future	10.1877	10.2090	102.6937	102.5881	0
14/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3299.6100	3240.4700	3.2996	3.2405	0
14/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1815.6600	1862.1800	1.8157	1.8622	0
14/05/2025	R033 On 07-May-26			Bond Future	10.3286	10.3513	99.5344	99.4256	0
14/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	2904.6700	2851.4600	2.9047	2.8515	0
14/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2658.5500	2714.0900	2.6586	2.7141	0
14/05/2025	R033 On 06-August-26			Bond Future	10.4883	10.5125	101.3434	101.2315	0
14/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2439.2300	2391.8800	2.4392	2.3919	0
14/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3550.0700	3614.6800	3.5501	3.6147	0
14/05/2025	R035 On 07-August-25			Bond Future	10.6415	10.6347	93.5349	93.5719	75,770
14/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	359.5000	372.2200	0.3595	0.3722	300
14/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3512.1700	3487.9600	3.5122	3.4880	0
14/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1335.8700	1362.1400	1.3359	1.3621	300
14/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1673.9000	1663.2400	1.6739	1.6632	0
14/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3956.8400	3993.4100	3.9568	3.9934	0
14/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	439.7800	439.4200	0.4398	0.4394	17,500
14/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4129.8400	4166.6300	4.1298	4.1666	0
14/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	405.2000	405.0600	0.4052	0.4051	300
14/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10179.3100	10216.6100	10.1793	10.2166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	16.1200	16.4900	0.0161	0.0165	0
14/05/2025	R035 On 06-November-25			Bond Future	10.7585	10.7515	90.8361	90.8733	10,866
14/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	477.0700	487.6400	0.4771	0.4876	2,000
14/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5184.3300	5157.6300	5.1843	5.1576	0
14/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	696.4400	709.9600	0.6964	0.7100	300
14/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4434.5300	4410.7800	4.4345	4.4108	0
14/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1299.8300	1319.3500	1.2998	1.3194	2,000
14/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3194.2400	3176.4900	3.1942	3.1765	0
14/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1366.2300	1386.2900	1.3662	1.3863	2,000
14/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3095.4500	3078.2400	3.0955	3.0782	0
14/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1702.1500	1724.6400	1.7022	1.7246	300
14/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2665.7900	2651.0100	2.6658	2.6510	0
14/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2744.9500	2772.8700	2.7450	2.7729	2,000
14/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1779.1000	1769.7500	1.7791	1.7698	0
14/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2777.3800	2805.4300	2.7774	2.8054	250
14/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1758.7300	1749.5100	1.7587	1.7495	0
14/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3633.8900	3664.8300	3.6339	3.6648	0
14/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1308.8200	1302.4900	1.3088	1.3025	0
14/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4492.3100	4525.3000	4.4923	4.5253	0
14/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	988.2000	983.9200	0.9882	0.9839	2,000
14/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4569.8000	4602.9500	4.5698	4.6030	0
14/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	964.1900	960.0700	0.9642	0.9601	250
14/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5443.8500	5478.4300	5.4439	5.4784	0
14/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	732.3200	729.6300	0.7323	0.7296	300
14/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6604.5700	6640.4200	6.6046	6.6404	0
14/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	513.2500	511.8300	0.5133	0.5118	250
14/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6773.5400	6809.5300	6.7735	6.8095	0
14/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	487.6000	486.3200	0.4876	0.4863	2,000
14/05/2025	R035 On 05-February-26			Bond Future	10.8960	10.8889	92.5386	92.5755	0
14/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1569.8300	1588.0100	1.5698	1.5880	2,000
14/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3995.1000	3976.3900	3.9951	3.9764	0
14/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2416.1800	2438.9900	2.4162	2.4390	0
14/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2972.1200	2958.0400	2.9721	2.9580	0
14/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2837.2400	2861.8500	2.8372	2.8619	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2607.6800	2595.4000	2.6077	2.5954	0
14/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8212.4900	8247.3600	8.2125	8.2474	0
14/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	614.8200	612.8000	0.6148	0.6128	2,000
14/05/2025	R035 On 07-May-26			Bond Future	11.0410	11.0338	89.7324	89.7690	0
14/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2582.2500	2603.5700	2.5823	2.6036	0
14/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3510.0900	3494.8900	3.5101	3.4949	0
14/05/2025	R035 On 06-August-26			Bond Future	11.2039	11.1966	91.3645	91.4006	0
14/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3074.2500	3095.5700	3.0743	3.0956	0
14/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3790.4800	3775.7500	3.7905	3.7758	0
14/05/2025	R038 On 07-August-25			Bond Future	11.3170	11.2901	101.0182	101.1936	6,386
14/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1508.1800	1601.0000	1.5082	1.6010	0
14/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	2010.5700	1928.0100	2.0106	1.9280	0
14/05/2025	R038 On 06-November-25			Bond Future	11.4481	11.4200	97.4834	97.6618	0
14/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1252.6000	1317.6200	1.2526	1.3176	1,770
14/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4296.5700	4183.2100	4.2966	4.1832	0
14/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	1934.2500	2019.0300	1.9343	2.0190	0
14/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3270.3100	3176.7100	3.2703	3.1767	0
14/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6300.3100	6447.1200	6.3003	6.4471	0
14/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	923.9400	892.3700	0.9239	0.8924	1,770
14/05/2025	R038 On 05-February-26			Bond Future	11.5959	11.5669	99.3096	99.4901	0
14/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2685.1200	2776.0300	2.6851	2.7760	0
14/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3660.8000	3571.1800	3.6608	3.5712	0
14/05/2025	R038 On 07-May-26			Bond Future	11.7574	11.7273	95.6463	95.8289	0
14/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2692.1200	2775.4100	2.6921	2.7754	0
14/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4895.0900	4795.7100	4.8951	4.7957	0
14/05/2025	R038 On 06-August-26			Bond Future	11.9335	11.9023	97.3835	97.5684	0
14/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3681.5500	3776.2500	3.6816	3.7763	0
14/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4654.9200	4564.8100	4.6549	4.5648	0
14/05/2025	R053 On 07-August-25			Bond Future	11.8415	11.8144	102.4708	102.6871	22,570
14/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	9861.9000	10068.7600	9.8619	10.0688	0
14/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	225.2000	215.7800	0.2252	0.2158	0
14/05/2025	R053 On 06-November-25			Bond Future	11.9653	11.9372	98.5856	98.8056	0
14/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2524.9000	2631.5000	2.5249	2.6315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	4153.5600	4040.1700	4.1536	4.0402	0
14/05/2025	R053 On 05-February-26			Bond Future	12.1023	12.0733	100.4323	100.6553	0
14/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2026.2600	2107.6000	2.0263	2.1076	0
14/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6927.7200	6786.0900	6.9277	6.7861	0
14/05/2025	R053 On 07-May-26			Bond Future	12.2497	12.2196	96.4122	96.6381	0
14/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2797.4300	2889.4600	2.7974	2.8895	0
14/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	7160.3600	7026.5200	7.1604	7.0265	0
14/05/2025	R053 On 06-August-26			Bond Future	12.4086	12.3773	98.1628	98.3916	0
14/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	4966.5400	5087.7000	4.9665	5.0877	0
14/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5915.0500	5807.3800	5.9151	5.8074	0
14/05/2025	R186 On 07-August-25			Bond Future	8.0998	8.1142	104.4994	104.4808	180,617
14/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1442.5100	1424.9200	1.4425	1.4249	1,983
14/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	10.2900	11.2900	0.0103	0.0113	0
14/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2015.2200	1996.9600	2.0152	1.9970	0
14/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2.9300	3.2600	0.0029	0.0033	0
14/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2725.0500	2706.5100	2.7251	2.7065	0
14/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.4100	0.4600	0.0004	0.0005	1,983
14/05/2025	R186 On 06-November-25			Bond Future	8.1611	8.1794	106.5179	106.4985	447
14/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	286.8600	278.4300	0.2869	0.2784	0
14/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	319.9100	330.8600	0.3199	0.3309	0
14/05/2025	R186 On 05-February-26			Bond Future	8.3380	8.3634	103.2085	103.1875	0
14/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	378.4200	367.8700	0.3784	0.3679	0
14/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	302.3000	312.7600	0.3023	0.3128	0
14/05/2025	R186 On 07-May-26			Bond Future	8.7373	8.7758	105.1021	105.0794	0
14/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	286.5300	276.0500	0.2865	0.2761	0
14/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	314.4200	326.6100	0.3144	0.3266	0
14/05/2025	R186 On 06-August-26			Bond Future	9.7028	9.7719	101.7081	101.6838	0
14/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	58.4300	53.6500	0.0584	0.0537	0
14/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	459.6100	479.1800	0.4596	0.4792	0
14/05/2025	R202 On 07-August-25			Bond Future	269.5973	269.0293	269.5973	269.0293	1,405
14/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2002.7000	2570.6900	2.0027	2.5707	0
14/05/2025	R202 On 06-November-25			Bond Future	274.8698	274.2896	274.8698	274.2896	460

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	770.2000	1350.4400	0.7702	1.3504	0
14/05/2025	R202 On 05-February-26			Bond Future	274.7354	274.1402	274.7354	274.1402	0
14/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3084.6000	3679.8100	3.0846	3.6798	0
14/05/2025	R202 On 07-May-26			Bond Future	279.8463	279.2367	279.8463	279.2367	0
14/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2296.3200	1686.6700	2.2963	1.6867	0
14/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R202 On 06-August-26			Bond Future	279.5604	278.9347	279.5604	278.9347	0
14/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	700.4000	74.7200	0.7004	0.0747	0
14/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R209 On 07-August-25			Bond Future	10.9866	10.9747	72.9841	73.0425	10,920
14/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7746.3800	7804.7700	7.7464	7.8048	0
14/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	40.5600	40.5500	0.0406	0.0406	0
14/05/2025	R209 On 06-November-25			Bond Future	11.1004	11.0881	71.2410	71.3002	6,367
14/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2481.9200	2521.9300	2.4819	2.5219	0
14/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1670.1900	1651.0100	1.6702	1.6510	0
14/05/2025	R209 On 05-February-26			Bond Future	11.2298	11.2172	72.5760	72.6355	0
14/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1810.6700	1840.5300	1.8107	1.8405	0
14/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3246.5400	3216.9100	3.2465	3.2169	0
14/05/2025	R209 On 07-May-26			Bond Future	11.3715	11.3586	70.7565	70.8162	0
14/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2163.4100	2193.6200	2.1634	2.1936	0
14/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3576.7700	3547.3100	3.5768	3.5473	0
14/05/2025	R209 On 06-August-26			Bond Future	11.5270	11.5137	72.0432	72.1032	0
14/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	2912.1900	2945.3200	2.9122	2.9453	0
14/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3535.5000	3508.6500	3.5355	3.5087	0
14/05/2025	R210 On 07-August-25			Bond Future	251.5921	251.6524	251.5921	251.6524	967
14/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3152.1000	3212.3900	3.1521	3.2124	0
14/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R210 On 06-November-25			Bond Future	253.0825	253.1426	253.0825	253.1426	300
14/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	942.5300	1002.5900	0.9425	1.0026	0
14/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R210 On 05-February-26			Bond Future	257.8878	257.9460	257.8878	257.9460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4787.7500	4846.0400	4.7878	4.8460	0
14/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R210 On 07-May-26			Bond Future	259.1915	259.2471	259.1915	259.2471	0
14/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3791.5100	3847.1200	3.7915	3.8471	0
14/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R210 On 06-August-26			Bond Future	263.9752	264.0289	263.9752	264.0289	0
14/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4135.2400	4188.9200	4.1352	4.1889	0
14/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2025	R213 On 07-August-25			Bond Future	9.4280	9.4362	92.8203	92.7879	15,509
14/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8355.3400	8323.1400	8.3553	8.3231	0
14/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	2.1400	2.3500	0.0021	0.0024	0
14/05/2025	R213 On 06-November-25			Bond Future	9.5227	9.5314	91.0595	91.0261	77,772
14/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2767.8000	2748.3900	2.7678	2.7484	0
14/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	777.8900	791.9100	0.7779	0.7919	0
14/05/2025	R213 On 05-February-26			Bond Future	9.6443	9.6538	92.7666	92.7315	0
14/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2278.0800	2260.7600	2.2781	2.2608	0
14/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1381.6600	1399.4600	1.3817	1.3995	0
14/05/2025	R213 On 07-May-26			Bond Future	9.7794	9.7899	90.9172	90.8804	0
14/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2022.5600	2006.3500	2.0226	2.0064	0
14/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1950.1300	1970.7600	1.9501	1.9708	0
14/05/2025	R213 On 06-August-26			Bond Future	9.9401	9.9516	92.5723	92.5337	0
14/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1734.9300	1720.0200	1.7349	1.7200	0
14/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2578.7700	2602.4300	2.5788	2.6024	0
14/05/2025	R214 On 07-August-25			Bond Future	11.5427	11.5257	66.8469	66.9343	8,388
14/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	6858.4600	6944.1600	6.8585	6.9442	0
14/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	98.6000	96.8900	0.0986	0.0969	0
14/05/2025	R214 On 06-November-25			Bond Future	11.6586	11.6410	64.8382	64.9271	31,342
14/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2043.0100	2094.4800	2.0430	2.0945	0
14/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2137.1500	2099.7200	2.1372	2.0997	0
14/05/2025	R214 On 05-February-26			Bond Future	11.7897	11.7717	66.0534	66.1432	0
14/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1398.3300	1434.4500	1.3983	1.4345	0
14/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4120.0300	4066.3600	4.1200	4.0664	0
14/05/2025	R214 On 07-May-26			Bond Future	11.9248	11.9063	63.9666	64.0572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2074.2700	2116.2900	2.0743	2.1163	0
14/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4051.1500	4002.5400	4.0512	4.0025	0
14/05/2025	R214 On 06-August-26			Bond Future	12.0727	12.0537	65.1299	65.2214	0
14/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3182.0700	3232.1100	3.1821	3.2321	0
14/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3678.0200	3636.5500	3.6780	3.6366	0
14/05/2025	R248 On 07-August-25			Bond Future	11.9176	11.8957	79.2858	79.4199	211,228
14/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7420.8200	7549.6900	7.4208	7.5497	0
14/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	168.9800	163.8300	0.1690	0.1638	0
14/05/2025	R248 On 06-November-25			Bond Future	12.0439	12.0213	76.3752	76.5115	18,439
14/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1704.8900	1766.8800	1.7049	1.7669	0
14/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3571.9100	3497.6500	3.5719	3.4977	0
14/05/2025	R248 On 05-February-26			Bond Future	12.1864	12.1630	77.8064	77.9443	0
14/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1281.9900	1327.4300	1.2820	1.3274	0
14/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5783.1100	5690.6100	5.7831	5.6906	0
14/05/2025	R248 On 07-May-26			Bond Future	12.3326	12.3085	74.7927	74.9323	260
14/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2066.4300	2122.3400	2.0664	2.1223	0
14/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5753.9900	5670.3000	5.7540	5.6703	0
14/05/2025	R248 On 06-August-26			Bond Future	12.4925	12.4676	76.1521	76.2933	0
14/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	3786.9300	3862.5100	3.7869	3.8625	0
14/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4484.0500	4418.4500	4.4841	4.4185	0
14/05/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0