



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 July 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	2029 On 07-August-25			Bond Future	138.5919	138.5898	138.5919	138.5898	5,425
03/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1181.9400	1179.7600	1.1819	1.1798	0
03/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2029 On 06-November-25			Bond Future	139.8034	139.8011	139.8034	139.8011	0
03/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	13.4300	11.1400	0.0134	0.0111	0
03/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2029 On 05-February-26			Bond Future	142.4849	142.4824	142.4849	142.4824	0
03/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2374.9300	2372.3900	2.3749	2.3724	0
03/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2029 On 07-May-26			Bond Future	143.7100	143.7072	143.7100	143.7072	0
03/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	1890.0100	1887.1500	1.8900	1.8872	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2029 On 06-August-26			Bond Future	146.4039	146.4006	146.4039	146.4006	0
03/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2303.9300	2300.5500	2.3039	2.3006	0
03/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2030 On 07-August-25			Bond Future	8.2994	8.4027	99.1572	98.7815	126,416
03/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1637.9600	1337.5000	1.6380	1.3375	300
03/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	118.7700	194.0300	0.1188	0.1940	0
03/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3300.8400	2937.4300	3.3008	2.9374	300
03/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	12.9300	25.2400	0.0129	0.0252	0
03/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5325.1800	4950.3600	5.3252	4.9504	0
03/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.6600	1.5600	0.0007	0.0016	300
03/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7572.9400	7197.2400	7.5729	7.1972	1,054
03/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
03/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9626.6400	9250.9200	9.6266	9.2509	0
03/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12801.4700	12425.7500	12.8015	12.4258	0
03/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
03/07/2025	2030 On 06-November-25			Bond Future	8.3405	8.4510	101.0282	100.6453	0
03/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1792.2000	1537.3300	1.7922	1.5373	300
03/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	484.7400	612.7000	0.4847	0.6127	0
03/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	3171.2900	2845.7200	3.1713	2.8457	300
03/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	173.3100	230.5700	0.1733	0.2306	0
03/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	4147.2900	3796.2300	4.1473	3.7962	0
03/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	86.2400	118.0100	0.0862	0.1180	0
03/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5848.1000	5476.2000	5.8481	5.4762	0
03/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	25.7700	36.7000	0.0258	0.0367	300
03/07/2025	2030 On 05-February-26			Bond Future	8.3865	8.5052	98.9336	98.5434	0
03/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3846.9500	3523.8800	3.8470	3.5239	0
03/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	292.1900	359.3200	0.2922	0.3593	0
03/07/2025	2030 On 07-May-26			Bond Future	8.4584	8.5866	100.7740	100.3763	0
03/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3416.0800	3119.5300	3.4161	3.1195	0
03/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	569.5500	670.7600	0.5696	0.6708	0
03/07/2025	2030 On 06-August-26			Bond Future	8.5521	8.6914	98.6288	98.2233	0
03/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2803.5700	2534.7800	2.8036	2.5348	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	878.4900	1015.1400	0.8785	1.0151	0
03/07/2025	2031 On 07-August-25			Bond Future	107.3840	107.3815	107.3840	107.3815	0
03/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	375.0400	380.9000	0.3750	0.3809	0
03/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	641.0600	649.3900	0.6411	0.6494	0
03/07/2025	2031 On 06-November-25			Bond Future	109.4365	109.4340	109.4365	109.4340	699
03/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	772.6600	775.0100	0.7727	0.7750	0
03/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	1026.1300	1031.0400	1.0261	1.0310	0
03/07/2025	2031 On 05-February-26			Bond Future	109.1508	109.1481	109.1508	109.1481	0
03/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	248.1900	249.3200	0.2482	0.2493	0
03/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2857.4300	2861.2400	2.8574	2.8612	0
03/07/2025	2031 On 07-May-26			Bond Future	111.2073	111.2043	111.2073	111.2043	0
03/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	318.7900	319.5300	0.3188	0.3195	0
03/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2951.4900	2955.2600	2.9515	2.9553	0
03/07/2025	2031 On 06-August-26			Bond Future	110.8672	110.8639	110.8672	110.8639	0
03/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	287.3200	287.7400	0.2873	0.2877	0
03/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3230.1300	3233.8200	3.2301	3.2338	0
03/07/2025	2032 On 07-August-25			Bond Future	8.9965	9.0891	99.3332	98.8898	136,571
03/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	2166.4100	1833.0300	2.1664	1.8330	300
03/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	252.5800	362.5600	0.2526	0.3626	0
03/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4267.0200	3852.0300	4.2670	3.8520	300
03/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	47.3400	75.7100	0.0473	0.0757	0
03/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7290.3300	6850.1000	7.2903	6.8501	0
03/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	3.8200	6.9500	0.0038	0.0070	300
03/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	13201.8300	12758.4700	13.2018	12.7585	0
03/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2032 On 06-November-25			Bond Future	9.0657	9.1631	97.0465	96.5948	0
03/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2365.4700	2078.9600	2.3655	2.0790	300
03/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	825.6900	990.8800	0.8257	0.9909	0
03/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	4120.8400	3751.6000	4.1208	3.7516	300
03/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	335.2700	417.7300	0.3353	0.4177	0
03/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	6172.8700	5756.5100	6.1729	5.7565	0
03/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	122.2500	157.5900	0.1223	0.1576	0
03/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	8085.5000	7649.1700	8.0855	7.6492	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	47.5000	62.8700	0.0475	0.0629	300
03/07/2025	2032 On 05-February-26			Bond Future	9.1404	9.2431	98.8846	98.4242	0
03/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4989.4000	4622.5900	4.9894	4.6226	0
03/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	535.2300	628.8200	0.5352	0.6288	0
03/07/2025	2032 On 07-May-26			Bond Future	9.2281	9.3365	96.5641	96.0948	0
03/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4762.2800	4417.4200	4.7623	4.4174	0
03/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	901.7300	1026.1200	0.9017	1.0261	0
03/07/2025	2032 On 06-August-26			Bond Future	9.3305	9.4452	98.3493	97.8711	0
03/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4508.7100	4181.4500	4.5087	4.1815	0
03/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1276.8000	1427.7800	1.2768	1.4278	0
03/07/2025	2033 On 07-August-25			Bond Future	130.6336	130.4958	130.6336	130.4958	1,648
03/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1983.5800	1845.8100	1.9836	1.8458	0
03/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2033 On 06-November-25			Bond Future	131.5919	131.4515	131.5919	131.4515	5,288
03/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	1548.0700	1688.4800	1.5481	1.6885	0
03/07/2025	2033 On 05-February-26			Bond Future	134.1160	133.9727	134.1160	133.9727	0
03/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	1236.0100	1092.6900	1.2360	1.0927	0
03/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2033 On 07-May-26			Bond Future	135.0813	134.9350	135.0813	134.9350	0
03/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	78.7200	224.9700	0.0787	0.2250	0
03/07/2025	2033 On 06-August-26			Bond Future	137.6135	137.4641	137.6135	137.4641	0
03/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	3363.5100	3214.0600	3.3635	3.2141	0
03/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2037 On 07-August-25			Bond Future	10.3078	10.3952	88.2716	87.7424	142,804
03/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	1098.1200	850.3500	1.0981	0.8504	2,541
03/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	902.5900	1184.0200	0.9026	1.1840	0
03/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1698.1500	1372.1100	1.6982	1.3721	300
03/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	540.4600	743.6200	0.5405	0.7436	0
03/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1910.4600	1561.9800	1.9105	1.5620	2,341
03/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	455.0900	635.8100	0.4551	0.6358	0
03/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	2317.1000	1931.7500	2.3171	1.9318	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	329.4600	473.3100	0.3295	0.4733	0
03/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	4149.7800	3667.8900	4.1498	3.6679	300
03/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	77.9100	125.2200	0.0779	0.1252	0
03/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4526.3700	4034.0600	4.5264	4.0341	0
03/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	57.4100	94.3000	0.0574	0.0943	2,541
03/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	6426.8800	5907.0600	6.4269	5.9071	0
03/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	11.3500	20.7300	0.0114	0.0207	2,541
03/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6589.2400	6068.3100	6.5892	6.0683	7,500
03/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	9.8200	18.0900	0.0098	0.0181	7,500
03/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8564.7000	8037.1000	8.5647	8.0371	0
03/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	1.5100	3.1100	0.0015	0.0031	2,541
03/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8617.3000	8089.6200	8.6173	8.0896	0
03/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	1.4400	2.9600	0.0014	0.0030	300
03/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	10377.8500	9848.9500	10.3779	9.8490	0
03/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.2400	0.5400	0.0002	0.0005	2,541
03/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	14499.0200	13969.8200	14.4990	13.9698	0
03/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2037 On 06-November-25			Bond Future	10.4005	10.4913	89.9372	89.3980	0
03/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	2252.9100	1971.0000	2.2529	1.9710	300
03/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1662.2700	1919.5500	1.6623	1.9196	0
03/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	4241.7000	3847.7100	4.2417	3.8477	300
03/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	763.5800	908.7800	0.7636	0.9088	0
03/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	7197.0300	6719.0400	7.1970	6.7190	0
03/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	266.5800	327.7800	0.2666	0.3278	0
03/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9789.9200	9278.2600	9.7899	9.2783	0
03/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	106.5700	134.1000	0.1066	0.1341	300
03/07/2025	2037 On 05-February-26			Bond Future	10.4994	10.5938	87.3820	86.8324	0
03/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	3071.2700	2774.1900	3.0713	2.7742	1,930
03/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2196.7000	2449.1900	2.1967	2.4492	0
03/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3975.4700	3633.1000	3.9755	3.6331	1,970
03/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1675.3400	1882.5400	1.6753	1.8825	0
03/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	5169.7700	4780.4500	5.1698	4.7805	0
03/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1201.4900	1361.7400	1.2015	1.3617	0
03/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5843.2100	5432.3800	5.8432	5.4324	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1003.7500	1142.4900	1.0038	1.1425	1,930
03/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	6014.5600	5598.7200	6.0146	5.5987	1,030
03/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	959.2800	1093.0100	0.9593	1.0930	0
03/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	8048.1600	7584.8400	8.0482	7.5848	0
03/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	566.5400	652.7900	0.5665	0.6528	1,930
03/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9914.3000	9422.0800	9.9143	9.4221	0
03/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	353.5800	410.9300	0.3536	0.4109	1,970
03/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11992.6200	11476.7100	11.9926	11.4767	0
03/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	188.7700	222.4300	0.1888	0.2224	1,030
03/07/2025	2037 On 07-May-26			Bond Future	10.6127	10.7109	89.0070	88.4470	0
03/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	4169.0800	3838.3600	4.1691	3.8384	142
03/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2265.9900	2495.3000	2.2660	2.4953	0
03/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5548.4600	5166.0700	5.5485	5.1661	0
03/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1623.3300	1800.9700	1.6233	1.8010	0
03/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	10062.7400	9580.4600	10.0627	9.5805	0
03/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	603.3700	681.1200	0.6034	0.6811	142
03/07/2025	2037 On 06-August-26			Bond Future	10.7396	10.8421	86.3929	85.8222	0
03/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6920.4500	6514.4200	6.9205	6.5144	0
03/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1714.5300	1879.1800	1.7145	1.8792	0
03/07/2025	2038 On 07-August-25			Bond Future	138.6547	138.9398	138.6547	138.9398	2,397
03/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	905.2600	620.1600	0.9053	0.6202	0
03/07/2025	2038 On 06-November-25			Bond Future	141.3050	141.5955	141.3050	141.5955	440
03/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2574.9600	2284.4900	2.5750	2.2845	0
03/07/2025	2038 On 05-February-26			Bond Future	141.8501	142.1461	141.8501	142.1461	0
03/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1349.8800	1053.8900	1.3499	1.0539	0
03/07/2025	2038 On 07-May-26			Bond Future	144.5234	144.8245	144.5234	144.8245	0
03/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	294.5100	0.0000	0.2945	0
03/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	6.6500	0.0000	0.0067	0.0000	0
03/07/2025	2038 On 06-August-26			Bond Future	145.0316	145.3381	145.0316	145.3381	0
03/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	311.6100	618.1400	0.3116	0.6181	0
03/07/2025	2038 On 06-August-26	144.72	Put	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
03/07/2025	2040 On 07-August-25			Bond Future	10.7554	10.8225	87.5508	87.1116	57,038
03/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	1264.3700	1053.1400	1.2644	1.0531	400
03/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	972.0800	1200.0400	0.9721	1.2000	0
03/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1658.2600	1407.2100	1.6583	1.4072	680
03/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	716.4300	904.5700	0.7164	0.9046	0
03/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	2101.2700	1813.2500	2.1013	1.8133	0
03/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	517.0600	668.2300	0.5171	0.6682	0
03/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	2585.8500	2265.0900	2.5859	2.2651	0
03/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	366.3300	484.7600	0.3663	0.4848	0
03/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	3102.6600	2754.0400	3.1027	2.7540	0
03/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	254.8100	345.3800	0.2548	0.3454	680
03/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	4201.1700	3811.5900	4.2012	3.8116	400
03/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	117.2400	166.8500	0.1172	0.1669	0
03/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4769.6400	4366.1000	4.7696	4.3661	0
03/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	77.7800	113.4300	0.0778	0.1134	0
03/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5920.9000	5499.2200	5.9209	5.4992	0
03/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	32.9900	50.5000	0.0330	0.0505	0
03/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7642.0700	7208.2600	7.6421	7.2083	0
03/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	8.3500	13.7300	0.0084	0.0137	400
03/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9875.9600	9437.7400	9.8760	9.4377	0
03/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	1.2000	2.1700	0.0012	0.0022	0
03/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10959.9600	10521.1600	10.9600	10.5212	0
03/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.4500	0.8400	0.0005	0.0008	0
03/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14528.5200	14089.3400	14.5285	14.0893	0
03/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
03/07/2025	2040 On 06-November-25			Bond Future	10.8549	10.9245	89.2027	88.7553	2,048
03/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	6463.4000	6087.7500	6.4634	6.0878	0
03/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	434.2200	506.0300	0.4342	0.5060	0
03/07/2025	2040 On 05-February-26			Bond Future	10.9605	11.0327	86.3830	85.9270	0
03/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4829.7800	4527.2500	4.8298	4.5273	0
03/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1567.1300	1720.6800	1.5671	1.7207	0
03/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	6288.3600	5947.0600	6.2884	5.9471	475
03/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1084.2300	1199.0100	1.0842	1.1990	0
03/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12977.3200	12548.7100	12.9773	12.5487	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	200.9800	228.4500	0.2010	0.2285	475
03/07/2025	2040 On 07-May-26			Bond Future	11.0790	11.1541	87.9893	87.5245	0
03/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	2252.3900	2074.6700	2.2524	2.0747	1,460
03/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4658.5800	4945.6700	4.6586	4.9457	0
03/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3533.9700	3297.5900	3.5340	3.2976	820
03/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3279.6700	3508.1000	3.2797	3.5081	0
03/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5598.9800	5295.0100	5.5990	5.2950	0
03/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2035.7500	2196.5900	2.0358	2.1966	0
03/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5803.0400	5493.6900	5.8030	5.4937	0
03/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	1948.4300	2103.8900	1.9484	2.1039	1,460
03/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	7110.3600	6770.6900	7.1104	6.7707	0
03/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1483.0600	1608.2000	1.4831	1.6082	820
03/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7940.3400	7584.6500	7.9403	7.5847	0
03/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1254.7000	1363.8200	1.2547	1.3638	1,460
03/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	9323.5300	8945.5700	9.3235	8.9456	0
03/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	955.5700	1042.4200	0.9556	1.0424	820
03/07/2025	2040 On 06-August-26			Bond Future	11.2106	11.2887	85.1055	84.6318	0
03/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	7522.6500	7184.1300	7.5227	7.1841	0
03/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1850.9700	1986.2000	1.8510	1.9862	0
03/07/2025	2044 On 07-August-25			Bond Future	11.0153	11.0824	82.5523	82.1037	45,845
03/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	240.7800	181.6400	0.2408	0.1816	9,000
03/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	2893.0200	3282.4600	2.8930	3.2825	0
03/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	2343.6400	2035.9300	2.3436	2.0359	9,000
03/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	466.8000	607.6700	0.4668	0.6077	0
03/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	5370.4500	4949.3200	5.3705	4.9493	0
03/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	56.7800	84.2300	0.0568	0.0842	9,000
03/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	7391.3500	6950.2700	7.3914	6.9503	0
03/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	12.2900	19.7900	0.0123	0.0198	5,600
03/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	13514.3500	13065.8000	13.5144	13.0658	0
03/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
03/07/2025	2044 On 06-November-25			Bond Future	11.1146	11.1840	84.1099	83.6529	72,283
03/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2631.5700	2383.5400	2.6316	2.3835	11,000
03/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1743.9100	1952.9300	1.7439	1.9529	0
03/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4836.8400	4497.2100	4.8368	4.4972	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	801.8700	919.2900	0.8019	0.9193	11,000
03/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	5471.6400	5114.0100	5.4716	5.1140	0
03/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	650.4500	749.8700	0.6505	0.7499	0
03/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	6070.9700	5698.8100	6.0710	5.6988	0
03/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	535.3500	620.2400	0.5354	0.6202	5,800
03/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	7089.0100	6696.7200	7.0890	6.6967	0
03/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	386.2500	451.0100	0.3863	0.4510	5,600
03/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	7345.9300	6949.3300	7.3459	6.9493	0
03/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	355.9100	416.3600	0.3559	0.4164	5,800
03/07/2025	2044 On 05-February-26			Bond Future	11.2195	11.2915	81.3191	80.8532	0
03/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	4154.5700	3871.8200	4.1546	3.8718	0
03/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	1988.1200	2171.2600	1.9881	2.1713	0
03/07/2025	2044 On 07-May-26			Bond Future	11.3361	11.4108	82.8312	82.3563	0
03/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	5138.1000	4840.4000	5.1381	4.8404	0
03/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2258.6900	2435.8100	2.2587	2.4358	0
03/07/2025	2044 On 06-August-26			Bond Future	11.4647	11.5423	79.9771	79.4933	0
03/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7599.0200	7255.0800	7.5990	7.2551	0
03/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	1951.4500	2091.3700	1.9515	2.0914	0
03/07/2025	2046 On 07-August-25			Bond Future	119.6886	119.6851	119.6886	119.6851	12,424
03/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	998.6000	995.1400	0.9986	0.9951	0
03/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2046 On 06-November-25			Bond Future	119.7174	119.7137	119.7174	119.7137	7,206
03/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	5692.5700	5696.3000	5.6926	5.6963	0
03/07/2025	2046 On 05-February-26			Bond Future	122.0136	122.0097	122.0136	122.0097	0
03/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	363.6100	359.6500	0.3636	0.3597	0
03/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2046 On 07-May-26			Bond Future	122.0177	122.0135	122.0177	122.0135	0
03/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	2932.3500	2936.5100	2.9324	2.9365	0
03/07/2025	2046 On 06-August-26			Bond Future	124.3037	124.2991	124.3037	124.2991	0
03/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1923.7300	1919.1300	1.9237	1.9191	0
03/07/2025	2046 On 06-August-26	122.38	Put	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
03/07/2025	2050 On 07-August-25			Bond Future	118.6347	118.2410	118.6347	118.2410	10,256
03/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1255.3100	1649.0200	1.2553	1.6490	0
03/07/2025	2050 On 06-November-25			Bond Future	120.9024	120.5012	120.9024	120.5012	5,109
03/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	3517.6500	3918.7700	3.5177	3.9188	0
03/07/2025	2050 On 05-February-26			Bond Future	120.8089	120.3998	120.8089	120.3998	0
03/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2011.0600	2420.1600	2.0111	2.4202	0
03/07/2025	2050 On 07-May-26			Bond Future	123.0855	122.6686	123.0855	122.6686	0
03/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	984.4600	1401.4200	0.9845	1.4014	0
03/07/2025	2050 On 06-August-26			Bond Future	122.9393	122.5141	122.9393	122.5141	0
03/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	330.7500	755.9400	0.3308	0.7559	0
03/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	AL37 On 07-August-25			Index Future	1163.6720	1158.9730	1163.6720	1,158.9730	0
03/07/2025	AL37 On 06-November-25			Index Future	1185.6290	1180.8410	1185.6290	1,180.8410	0
03/07/2025	AL37 On 05-February-26			Index Future	1208.0910	1203.2110	1208.0910	1,203.2110	0
03/07/2025	AL37 On 07-May-26			Index Future	1230.5950	1225.6210	1230.5950	1,225.6210	0
03/07/2025	AL37 On 06-August-26			Index Future	1253.1590	1248.0900	1253.1590	1,248.0900	0
03/07/2025	AL7T On 07-August-25			Index Future	1411.0940	1403.2760	1411.0940	1,403.2760	0
03/07/2025	AL7T On 06-November-25			Index Future	1437.7200	1429.7540	1437.7200	1,429.7540	0
03/07/2025	AL7T On 05-February-26			Index Future	1464.9580	1456.8390	1464.9580	1,456.8390	0
03/07/2025	AL7T On 07-May-26			Index Future	1492.2460	1483.9720	1492.2460	1,483.9720	0
03/07/2025	AL7T On 06-August-26			Index Future	1519.6080	1511.1780	1519.6080	1,511.1780	0
03/07/2025	ALBI On 07-August-25			Index Future	1196.9950	1191.6020	1196.9950	1,191.6020	77
03/07/2025	ALBI On 06-November-25			Index Future	1219.5810	1214.0850	1219.5810	1,214.0850	0
03/07/2025	ALBI On 05-February-26			Index Future	1242.6860	1237.0850	1242.6860	1,237.0850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	ALBI On 07-May-26			Index Future	1265.8340	1260.1260	1265.8340	1,260.1260	0
03/07/2025	ALBI On 06-August-26			Index Future	1289.0440	1283.2270	1289.0440	1,283.2270	0
03/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	C431 On 31-January-31			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
03/07/2025	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
03/07/2025	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
03/07/2025	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
03/07/2025	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
03/07/2025	CR33 On 31-March-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
03/07/2025	CR38 On 31-March-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
03/07/2025	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
03/07/2025	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
03/07/2025	ES33 On 07-August-25			Bond Future	10.3984		10.4811	87.4413	87.0434	0
03/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13636.6900		13238.7900	13.6367	13.2388	0
03/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
03/07/2025	ES33 On 06-November-25			Bond Future	10.5162		10.6026	85.3178	84.9123	0
03/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6667.5300		6262.0300	6.6675	6.2620	0
03/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
03/07/2025	ES33 On 05-February-26			Bond Future	10.6446		10.7352	86.9539	86.5405	0
03/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3758.4600		3345.0200	3.7585	3.3450	0
03/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
03/07/2025	ES33 On 07-May-26			Bond Future	10.7829		10.8779	84.7962	84.3748	0
03/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3915.6700		3494.2200	3.9157	3.4942	0
03/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
03/07/2025	ES33 On 06-August-26			Bond Future	10.9371		11.0370	86.3828	85.9532	0
03/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4514.1800		4084.5600	4.5142	4.0846	0
03/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
03/07/2025	ES42 On 07-August-25			Bond Future	11.2522		11.3143	81.9739	81.5869	0
03/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13701.7300		13314.7200	13.7017	13.3147	0
03/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
03/07/2025	ES42 On 06-November-25			Bond Future	11.3638		11.4281	79.2756	78.8812	0
03/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5941.6700		5547.2800	5.9417	5.5473	0
03/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
03/07/2025	ES42 On 05-February-26			Bond Future	11.4789		11.5456	80.7955	80.3935	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2195.8200	1793.7300	2.1958	1.7937	0
03/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	ES42 On 07-May-26			Bond Future	11.6052	11.6745	78.0522	77.6423	0
03/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3410.7900	3000.8800	3.4108	3.0009	0
03/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	ES42 On 06-August-26			Bond Future	11.7391	11.8112	79.5107	79.0928	0
03/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5036.4000	4618.5000	5.0364	4.6185	0
03/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	GOVI On 07-August-25			GOVI	1178.0780	1172.8200	1178.0780	1,172.8200	613
03/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1670780.0000	1618200.0000	167.0780	161.8200	0
03/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	GOVI On 06-November-25			GOVI	1200.3070	1194.9490	1200.3070	1,194.9490	0
03/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	883070.0000	829490.0000	88.3070	82.9490	0
03/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	GOVI On 05-February-26			GOVI	1223.0470	1217.5860	1223.0470	1,217.5860	0
03/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	730470.0000	675860.0000	73.0470	67.5860	0
03/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	GOVI On 07-May-26			GOVI	1245.8290	1240.2640	1245.8290	1,240.2640	42
03/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	688290.0000	632640.0000	68.8290	63.2640	0
03/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	GOVI On 06-August-26			GOVI	1268.6720	1263.0020	1268.6720	1,263.0020	0
03/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	796720.0000	740020.0000	79.6720	74.0020	0
03/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/07/2025	IGOV On 07-August-25			Index Future	381.1720	380.9620	381.1720	380.9620	746
03/07/2025	IGOV On 06-November-25			Index Future	388.4580	388.2430	388.4580	388.2430	8
03/07/2025	IGOV On 05-February-26			Index Future	395.9090	395.6900	395.9090	395.6900	0
03/07/2025	IGOV On 07-May-26			Index Future	403.3740	403.1500	403.3740	403.1500	0
03/07/2025	IGOV On 06-August-26			Index Future	410.8590	410.6290	410.8590	410.6290	0
03/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/07/2025	R033 On 07-August-25			Bond Future	9.2138	9.3063	107.8821	107.3705	7,150
03/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5978.9700	5481.5400	5.9790	5.4815	0
03/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	19.4700	33.6300	0.0195	0.0336	0
03/07/2025	R033 On 06-November-25			Bond Future	9.2888	9.3859	104.8742	104.3529	0
03/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5623.5300	5162.3500	5.6235	5.1624	0
03/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	204.8200	264.8900	0.2048	0.2649	0
03/07/2025	R033 On 05-February-26			Bond Future	9.3692	9.4712	106.8605	106.3292	0
03/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	6124.4000	5683.6100	6.1244	5.6836	0
03/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	473.7200	564.1900	0.4737	0.5642	0
03/07/2025	R033 On 07-May-26			Bond Future	9.4620	9.5693	103.8045	103.2630	0
03/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5449.7800	5045.0200	5.4498	5.0450	0
03/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	933.5500	1070.2900	0.9336	1.0703	0
03/07/2025	R033 On 06-August-26			Bond Future	9.5683	9.6814	105.7230	105.1711	0
03/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4875.1900	4508.9700	4.8752	4.5090	0
03/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1606.4800	1792.1000	1.6065	1.7921	0
03/07/2025	R035 On 07-August-25			Bond Future	9.7723	9.8648	98.4782	97.9355	98,900
03/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	2164.4500	1783.4600	2.1645	1.7835	300
03/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	373.8300	535.5400	0.3738	0.5355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2724.0000	2300.2300	2.7240	2.3002	0
03/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	247.2400	366.1700	0.2472	0.3662	8,000
03/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3468.2900	3003.4700	3.4683	3.0035	0
03/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	143.3600	221.2400	0.1434	0.2212	8,000
03/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3724.1400	3248.4900	3.7241	3.2485	0
03/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	118.8100	185.8600	0.1188	0.1859	50
03/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4664.4900	4159.7300	4.6645	4.1597	300
03/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	59.2300	97.1700	0.0592	0.0972	0
03/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	6362.7200	5832.4700	6.3627	5.8325	0
03/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	15.9700	28.4200	0.0160	0.0284	8,500
03/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8463.1600	7923.1600	8.4632	7.9232	0
03/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	2.8100	5.5100	0.0028	0.0055	17,500
03/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8670.2900	8129.8900	8.6703	8.1299	0
03/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	2.3600	4.6600	0.0024	0.0047	300
03/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	15106.4800	14563.7800	15.1065	14.5638	0
03/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R035 On 06-November-25			Bond Future	9.8597	9.9560	95.8326	95.2796	11,545
03/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1592.5900	1355.8400	1.5926	1.3558	250
03/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2111.5500	2427.7600	2.1116	2.4278	0
03/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	2016.1100	1741.0000	2.0161	1.7410	2,000
03/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1726.8300	2004.6800	1.7268	2.0047	0
03/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2596.8100	2277.2100	2.5968	2.2772	300
03/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1338.3600	1571.7200	1.3384	1.5717	0
03/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2855.0800	2518.1800	2.8551	2.5182	0
03/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1201.4200	1417.4800	1.2014	1.4175	250
03/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3441.3000	3069.8600	3.4413	3.0699	0
03/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	948.2700	1129.7900	0.9483	1.1298	50
03/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3896.1900	3501.8100	3.8962	3.5018	2,000
03/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	794.0600	952.6400	0.7941	0.9526	0
03/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	4023.3500	3623.0800	4.0234	3.6231	2,000
03/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	756.0300	908.7200	0.7560	0.9087	0
03/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	4281.5200	3869.9500	4.2815	3.8700	0
03/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	685.0400	826.4300	0.6850	0.8264	250
03/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4632.6500	4206.9800	4.6327	4.2070	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	599.7500	727.0400	0.5998	0.7270	0
03/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	5081.4800	4639.7600	5.0815	4.6398	0
03/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	506.9900	618.2300	0.5070	0.6182	8,500
03/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	6286.3700	5810.3800	6.2864	5.8104	2,000
03/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	323.9800	400.9500	0.3240	0.4010	0
03/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	6333.6300	5856.5300	6.3336	5.8565	250
03/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	318.4400	394.3000	0.3184	0.3943	0
03/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6570.3100	6087.8300	6.5703	6.0878	0
03/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	291.7400	362.2200	0.2917	0.3622	0
03/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7526.5100	7025.7500	7.5265	7.0258	0
03/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	204.9000	257.1000	0.2049	0.2571	0
03/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8636.5400	8120.1300	8.6365	8.1201	0
03/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	135.8900	172.4400	0.1359	0.1724	2,000
03/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8733.2700	8215.7200	8.7333	8.2157	0
03/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	131.1200	166.5300	0.1311	0.1665	250
03/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9796.3900	9268.4100	9.7964	9.2684	0
03/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	88.3200	113.3000	0.0883	0.1133	300
03/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	11134.4900	10595.9700	11.1345	10.5960	0
03/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	46.6300	61.0700	0.0466	0.0611	250
03/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	11324.5800	10784.8500	11.3246	10.7849	0
03/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	42.1000	55.3300	0.0421	0.0553	2,000
03/07/2025	R035 On 05-February-26			Bond Future	9.9538	10.0544	97.6478	97.0843	0
03/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	3089.7000	2772.6600	3.0897	2.7727	250
03/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1883.5500	2130.0000	1.8836	2.1300	0
03/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	4067.5200	3700.2500	4.0675	3.7003	2,000
03/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1383.5900	1579.8100	1.3836	1.5798	0
03/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4975.3700	4571.0700	4.9754	4.5711	0
03/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1057.2200	1216.4100	1.0572	1.2164	250
03/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5470.5200	5049.1100	5.4705	5.0491	0
03/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	917.2600	1059.3400	0.9173	1.0593	0
03/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	6105.5800	5664.8900	6.1056	5.6649	2,000
03/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	766.8200	889.6200	0.7668	0.8896	0
03/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	6363.8800	5916.1000	6.3639	5.9161	0
03/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	713.5000	829.2100	0.7135	0.8292	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	7106.4300	6640.4200	7.1064	6.6404	0
03/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	581.0800	678.5600	0.5811	0.6786	250
03/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12806.1400	12264.1100	12.8061	12.2641	0
03/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	99.2700	120.7300	0.0993	0.1207	2,000
03/07/2025	R035 On 07-May-26			Bond Future	10.0528	10.1577	94.9602	94.3859	0
03/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5678.6000	5272.9500	5.6786	5.2730	0
03/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1378.6800	1547.3500	1.3787	1.5474	0
03/07/2025	R035 On 06-August-26			Bond Future	10.1646	10.2743	96.7162	96.1310	0
03/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	6222.2800	5810.6600	6.2223	5.8107	0
03/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1586.8300	1760.4100	1.5868	1.7604	0
03/07/2025	R038 On 07-August-25			Bond Future	10.3578	10.4402	107.5535	106.9679	6,513
03/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	6068.8800	5507.9200	6.0689	5.5079	0
03/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	36.0500	60.6500	0.0361	0.0607	0
03/07/2025	R038 On 06-November-25			Bond Future	10.4568	10.5424	104.0980	103.5013	0
03/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	4430.8900	4001.2600	4.4309	4.0013	1,770
03/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	860.2500	1027.2600	0.8603	1.0273	0
03/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5816.7000	5335.1500	5.8167	5.3352	0
03/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	538.1500	653.2400	0.5382	0.6532	0
03/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	12061.1700	11484.2200	12.0612	11.4842	0
03/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	70.1900	89.8800	0.0702	0.0899	1,770
03/07/2025	R038 On 05-February-26			Bond Future	10.5605	10.6496	106.0695	105.4614	0
03/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6793.6200	6329.1400	6.7936	6.3291	0
03/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1009.4300	1152.9900	1.0094	1.1530	0
03/07/2025	R038 On 07-May-26			Bond Future	10.6743	10.7670	102.5572	101.9375	0
03/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	6440.9300	6010.8200	6.4409	6.0108	0
03/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1732.9600	1922.5300	1.7330	1.9225	0
03/07/2025	R038 On 06-August-26			Bond Future	10.7987	10.8954	104.4521	103.8206	0
03/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7990.4100	7538.1500	7.9904	7.5382	0
03/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	1895.1900	2074.4300	1.8952	2.0744	0
03/07/2025	R053 On 07-August-25			Bond Future	10.9063	10.9732	110.4654	109.8550	22,710
03/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	17631.4200	17021.0300	17.6314	17.0210	0
03/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0600	0.1200	0.0001	0.0001	0
03/07/2025	R053 On 06-November-25			Bond Future	11.0007	11.0700	106.6866	106.0646	20,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	7286.7300	6795.5600	7.2867	6.7956	0
03/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	814.4100	945.2200	0.8144	0.9452	0
03/07/2025	R053 On 05-February-26			Bond Future	11.0985	11.1704	108.7071	108.0732	0
03/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5855.0500	5458.6400	5.8551	5.4586	0
03/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2481.6800	2719.2000	2.4817	2.7192	0
03/07/2025	R053 On 07-May-26			Bond Future	11.2036	11.2781	104.8668	104.2207	0
03/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6952.9700	6541.0000	6.9530	6.5410	0
03/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	2861.3800	3095.4400	2.8614	3.0954	0
03/07/2025	R053 On 06-August-26			Bond Future	11.3167	11.3940	106.8040	106.1457	0
03/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	10252.0500	9781.5900	10.2521	9.7816	0
03/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2559.3200	2747.1800	2.5593	2.7472	0
03/07/2025	R186 On 07-August-25			Bond Future	7.7309	7.7582	104.9773	104.9418	160,391
03/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1910.0900	1874.6400	1.9101	1.8746	1,983
03/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
03/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2490.1500	2454.7000	2.4902	2.4547	0
03/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3202.5000	3167.0500	3.2025	3.1671	0
03/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
03/07/2025	R186 On 06-November-25			Bond Future	7.7476	7.7815	106.9581	106.9219	7,266
03/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	502.1400	476.3400	0.5021	0.4763	0
03/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	94.9600	105.3200	0.0950	0.1053	0
03/07/2025	R186 On 05-February-26			Bond Future	7.7725	7.8168	103.6782	103.6412	0
03/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	653.4900	626.1400	0.6535	0.6261	0
03/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	107.7000	117.3300	0.1077	0.1173	0
03/07/2025	R186 On 07-May-26			Bond Future	7.8842	7.9480	105.6071	105.5691	0
03/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	578.3800	550.4200	0.5784	0.5504	0
03/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	101.2800	111.2700	0.1013	0.1113	0
03/07/2025	R186 On 06-August-26			Bond Future	8.1640	8.2733	102.2539	102.2149	0
03/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	271.0600	247.7300	0.2711	0.2477	0
03/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	126.4900	142.1400	0.1265	0.1421	0
03/07/2025	R202 On 07-August-25			Bond Future	269.0901	268.7008	269.0901	268.7008	573
03/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2509.9000	2899.2100	2.5099	2.8992	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	R202 On 06-November-25			Bond Future	274.2335	273.8367	274.2335	273.8367	460
03/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1406.4600	1803.2600	1.4065	1.8033	0
03/07/2025	R202 On 05-February-26			Bond Future	274.1579	273.7533	274.1579	273.7533	0
03/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	3662.0600	4066.6800	3.6621	4.0667	0
03/07/2025	R202 On 07-May-26			Bond Future	279.3250	278.9121	279.3250	278.9121	0
03/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1775.0100	1362.0700	1.7750	1.3621	0
03/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R202 On 06-August-26			Bond Future	279.1345	278.7131	279.1345	278.7131	0
03/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	274.5000	0.0000	0.2745	0.0000	0
03/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	146.8800	0.0000	0.1469	0
03/07/2025	R209 On 07-August-25			Bond Future	10.0373	10.1194	77.8584	77.4197	11,175
03/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12580.0800	12141.4300	12.5801	12.1414	0
03/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R209 On 06-November-25			Bond Future	10.1218	10.2069	76.1752	75.7283	6,367
03/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5976.8100	5581.9300	5.9768	5.5819	0
03/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	230.8500	282.9100	0.2309	0.2829	0
03/07/2025	R209 On 05-February-26			Bond Future	10.2105	10.2989	77.6180	77.1625	0
03/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4539.1800	4209.4300	4.5392	4.2094	0
03/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	933.0200	1058.8000	0.9330	1.0588	0
03/07/2025	R209 On 07-May-26			Bond Future	10.3083	10.4001	75.9104	75.4462	0
03/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	5075.6200	4751.5000	5.0756	4.7515	0
03/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1335.0800	1475.1900	1.3351	1.4752	0
03/07/2025	R209 On 06-August-26			Bond Future	10.4161	10.5116	77.3140	76.8409	0
03/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	6071.8000	5732.1100	6.0718	5.7321	0
03/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1424.3400	1557.7100	1.4243	1.5577	0
03/07/2025	R210 On 07-August-25			Bond Future	249.5668	249.5629	249.5668	249.5629	306
03/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1126.8200	1122.9200	1.1268	1.1229	0
03/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R210 On 06-November-25			Bond Future	250.9128	250.9087	250.9128	250.9087	300
03/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	1227.2400	1231.3400	1.2272	1.2313	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	R210 On 05-February-26			Bond Future	255.7253	255.7208	255.7253	255.7208	0
03/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	2625.2700	2620.7600	2.6253	2.6208	0
03/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R210 On 07-May-26			Bond Future	257.0657	257.0606	257.0657	257.0606	0
03/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	1665.7300	1660.6200	1.6657	1.6606	0
03/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R210 On 06-August-26			Bond Future	261.8835	261.8776	261.8835	261.8776	0
03/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2043.5300	2037.5600	2.0435	2.0376	0
03/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R213 On 07-August-25			Bond Future	8.6617	8.7543	95.9287	95.5461	21,469
03/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11461.6000	11078.9800	11.4616	11.0790	0
03/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/07/2025	R213 On 06-November-25			Bond Future	8.7223	8.8203	94.1864	93.7966	77,791
03/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5211.1200	4850.3000	5.2111	4.8503	0
03/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	94.3100	123.3200	0.0943	0.1233	0
03/07/2025	R213 On 05-February-26			Bond Future	8.7899	8.8939	95.9706	95.5732	0
03/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4473.3800	4147.0500	4.4734	4.1471	0
03/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	373.0100	444.0500	0.3730	0.4441	0
03/07/2025	R213 On 07-May-26			Bond Future	8.8650	8.9756	94.2038	93.7988	0
03/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	4046.4700	3744.1400	4.0465	3.7441	0
03/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	687.4500	790.1300	0.6875	0.7901	0
03/07/2025	R213 On 06-August-26			Bond Future	8.9567	9.0746	95.9467	95.5338	0
03/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3587.7400	3308.6100	3.5877	3.3086	0
03/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1057.2000	1190.9100	1.0572	1.1909	0
03/07/2025	R214 On 07-August-25			Bond Future	10.7149	10.7767	71.3292	70.9788	6,210
03/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	11242.1700	10891.8200	11.2422	10.8918	0
03/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
03/07/2025	R214 On 06-November-25			Bond Future	10.8078	10.8717	69.3765	69.0195	31,309
03/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4884.8500	4595.1000	4.8849	4.5951	0
03/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	440.6600	507.9000	0.4407	0.5079	0
03/07/2025	R214 On 05-February-26			Bond Future	10.9061	10.9722	70.6906	70.3268	0
03/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3470.4500	3246.4800	3.4705	3.2465	0
03/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1554.9800	1694.8200	1.5550	1.6948	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2025	R214 On 07-May-26			Bond Future	11.0068	11.0752	68.7068	68.3360	0
03/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4582.1700	4343.8700	4.5822	4.3439	0
03/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1818.8000	1951.3300	1.8188	1.9513	0
03/07/2025	R214 On 06-August-26			Bond Future	11.1171	11.1880	69.9773	69.5994	0
03/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	6104.2100	5841.7600	6.1042	5.8418	0
03/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1752.6900	1868.1500	1.7527	1.8682	0
03/07/2025	R248 On 07-August-25			Bond Future	10.9971	11.0742	85.3062	84.7709	206,828
03/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	13272.2200	12737.0800	13.2722	12.7371	0
03/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0700	0.1600	0.0001	0.0002	0
03/07/2025	R248 On 06-November-25			Bond Future	11.0954	11.1752	82.4754	81.9301	43,439
03/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4984.0600	4572.3100	4.9841	4.5723	0
03/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	750.9100	884.4600	0.7509	0.8845	0
03/07/2025	R248 On 05-February-26			Bond Future	11.1993	11.2820	84.0376	83.4819	0
03/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3954.9500	3631.6300	3.9550	3.6316	0
03/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2224.8700	2457.2800	2.2249	2.4573	0
03/07/2025	R248 On 07-May-26			Bond Future	11.3053	11.3909	81.1599	80.5936	260
03/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	5171.8600	4823.8400	5.1719	4.8238	0
03/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2492.2300	2710.5200	2.4922	2.7105	0
03/07/2025	R248 On 06-August-26			Bond Future	11.4210	11.5099	82.6602	82.0832	0
03/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7871.3500	7462.4600	7.8714	7.4625	0
03/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2060.3300	2228.4900	2.0603	2.2285	0
03/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0