



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 September 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	2029 On 06-November-25			Bond Future	140.6670	140.7118	140.6670	140.7118	4,396
04/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	876.9600	921.8300	0.8770	0.9218	0
04/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2029 On 05-February-26			Bond Future	143.2854	143.3310	143.2854	143.3310	0
04/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3175.3700	3221.0200	3.1754	3.2210	0
04/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2029 On 07-May-26			Bond Future	144.4746	144.5209	144.4746	144.5209	0
04/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2654.5800	2700.8500	2.6546	2.7009	0
04/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2029 On 06-August-26			Bond Future	147.1530	147.1998	147.1530	147.1998	0
04/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3053.0100	3099.7800	3.0530	3.0998	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2029 On 05-November-26			Bond Future	148.2567	148.3039	148.2567	148.3039	0
04/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	696.6800	743.8900	0.6967	0.7439	0
04/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2030 On 06-November-25			Bond Future	8.1808	8.1709	101.5851	101.6197	139,289
04/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	1957.7900	1990.8200	1.9578	1.9908	300
04/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	93.3800	91.8100	0.0934	0.0918	0
04/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3560.1100	3594.6900	3.5601	3.5947	300
04/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	5.1800	5.1600	0.0052	0.0052	0
04/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4618.5200	4653.1300	4.6185	4.6531	0
04/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.5200	0.5300	0.0005	0.0005	0
04/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6379.2800	6413.8800	6.3793	6.4139	0
04/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
04/09/2025	2030 On 05-February-26			Bond Future	8.2323	8.2216	99.4433	99.4785	52,847
04/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4104.2300	4138.7000	4.1042	4.1387	0
04/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	39.8300	39.0800	0.0398	0.0391	0
04/09/2025	2030 On 07-May-26			Bond Future	8.3013	8.2899	101.2643	101.3000	0
04/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3510.9100	3543.5200	3.5109	3.5435	0
04/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	174.1200	171.0700	0.1741	0.1711	0
04/09/2025	2030 On 06-August-26			Bond Future	8.3884	8.3761	99.1078	99.1439	0
04/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	2830.6100	2860.1400	2.8306	2.8601	0
04/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	426.4700	419.9200	0.4265	0.4199	0
04/09/2025	2030 On 05-November-26			Bond Future	8.4936	8.4804	100.8302	100.8666	0
04/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1369.1000	1388.3000	1.3691	1.3883	0
04/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1654.3100	1637.1200	1.6543	1.6371	0
04/09/2025	2031 On 06-November-25			Bond Future	110.7924	110.7900	110.7924	110.7900	1,416
04/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1106.0800	1103.9100	1.1061	1.1039	0
04/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	3.6800	3.9300	0.0037	0.0039	0
04/09/2025	2031 On 05-February-26			Bond Future	110.4554	110.4529	110.4554	110.4529	0
04/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	22.3100	22.4900	0.0223	0.0225	0
04/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1326.9500	1329.6300	1.3270	1.3296	0
04/09/2025	2031 On 07-May-26			Bond Future	112.5043	112.5016	112.5043	112.5016	0
04/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	18.3500	18.3900	0.0184	0.0184	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1354.0100	1356.7800	1.3540	1.3568	0
04/09/2025	2031 On 06-August-26			Bond Future	112.1489	112.1459	112.1489	112.1459	0
04/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1661.0600	1664.0900	1.6611	1.6641	0
04/09/2025	2031 On 05-November-26			Bond Future	114.1251	114.1217	114.1251	114.1217	0
04/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2635.1000	2631.7000	2.6351	2.6317	0
04/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2032 On 06-November-25			Bond Future	8.9033	8.8990	97.8060	97.8262	155,830
04/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2507.6500	2529.2400	2.5077	2.5292	300
04/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	208.4000	209.7800	0.2084	0.2098	0
04/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	4566.6200	4587.4100	4.5666	4.5874	300
04/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	21.5800	22.1600	0.0216	0.0222	0
04/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	6811.1000	6831.3700	6.8111	6.8314	0
04/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	1.0100	1.0700	0.0010	0.0011	0
04/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	8797.5000	8817.7100	8.7975	8.8177	0
04/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	300
04/09/2025	2032 On 05-February-26			Bond Future	8.9816	8.9771	99.6028	99.6233	0
04/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5291.8300	5312.5700	5.2918	5.3126	0
04/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	119.5000	119.6600	0.1195	0.1197	0
04/09/2025	2032 On 07-May-26			Bond Future	9.0670	9.0622	97.2672	97.2879	0
04/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	4916.1900	4936.0600	4.9162	4.9361	0
04/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	352.5300	351.6200	0.3525	0.3516	0
04/09/2025	2032 On 06-August-26			Bond Future	9.1646	9.1596	99.0465	99.0675	0
04/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4573.7800	4592.5100	4.5738	4.5925	0
04/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	644.6500	642.4500	0.6447	0.6425	0
04/09/2025	2032 On 05-November-26			Bond Future	9.2828	9.2776	96.6111	96.6320	0
04/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2099.7200	2112.4900	2.0997	2.1125	0
04/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2599.2300	2591.0300	2.5992	2.5910	0
04/09/2025	2033 On 06-November-25			Bond Future	132.7693	132.6749	132.7693	132.6749	8,490
04/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	370.7000	465.0600	0.3707	0.4651	0
04/09/2025	2033 On 05-February-26			Bond Future	135.2407	135.1445	135.2407	135.1445	0
04/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2360.7100	2264.4900	2.3607	2.2645	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2033 On 07-May-26			Bond Future	136.1783	136.0801	136.1783	136.0801	0
04/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1018.3000	920.1400	1.0183	0.9201	0
04/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2033 On 06-August-26			Bond Future	138.7031	138.6027	138.7031	138.6027	0
04/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4453.0800	4352.7000	4.4531	4.3527	0
04/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2033 On 05-November-26			Bond Future	139.5532	139.4507	139.5532	139.4507	0
04/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2293.2100	2190.7200	2.2932	2.1907	0
04/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2037 On 06-November-25			Bond Future	10.2176	10.2187	91.0378	91.0311	184,713
04/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2339.5300	2344.1100	2.3395	2.3441	300
04/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	648.2800	659.4800	0.6483	0.6595	0
04/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	4693.8600	4691.5500	4.6939	4.6916	300
04/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	115.1300	119.4400	0.1151	0.1194	0
04/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8037.6800	8031.5700	8.0377	8.0316	0
04/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	6.6200	7.1300	0.0066	0.0071	0
04/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	10784.3300	10777.7500	10.7843	10.7778	0
04/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.3700	0.4100	0.0004	0.0004	300
04/09/2025	2037 On 05-February-26			Bond Future	10.3180	10.3192	88.4517	88.4449	5
04/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3208.3900	3210.2900	3.2084	3.2103	1,930
04/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1264.0800	1272.7600	1.2641	1.2728	0
04/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4179.3300	4179.6900	4.1793	4.1797	1,970
04/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	809.4600	816.6000	0.8095	0.8166	0
04/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5484.9500	5483.3700	5.4850	5.4834	0
04/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	446.9300	452.1300	0.4469	0.4521	0
04/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6229.9500	6227.4300	6.2300	6.2274	0
04/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	320.7500	325.0100	0.3208	0.3250	1,930
04/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6419.9400	6417.2100	6.4199	6.4172	1,030
04/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	294.9200	298.9700	0.2949	0.2990	0
04/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	8656.8500	8652.0900	8.6569	8.6521	0
04/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	105.4900	107.5100	0.1055	0.1075	1,930
04/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	10668.7400	10662.9100	10.6687	10.6629	0
04/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	38.2800	39.2300	0.0383	0.0392	1,970

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	12883.2000	12876.7400	12.8832	12.8767	0
04/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	9.6100	9.9300	0.0096	0.0099	1,030
04/09/2025	2037 On 07-May-26			Bond Future	10.4284	10.4296	90.0712	90.0642	0
04/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4406.5300	4406.6200	4.4065	4.4066	142
04/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1439.2300	1446.3700	1.4392	1.4464	0
04/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	5859.2500	5857.7900	5.8593	5.8578	0
04/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	869.9100	875.5000	0.8699	0.8755	0
04/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	10701.6600	10696.6800	10.7017	10.6967	0
04/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	178.0800	180.1500	0.1781	0.1802	142
04/09/2025	2037 On 06-August-26			Bond Future	10.5508	10.5521	87.4591	87.4517	0
04/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2071.0100	2072.9500	2.0710	2.0730	2,541
04/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	5164.6800	5174.0200	5.1647	5.1740	0
04/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3630.7800	3631.3500	3.6308	3.6314	0
04/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2786.8600	2794.8300	2.7869	2.7948	2,541
04/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	5652.1400	5650.9800	5.6521	5.6510	0
04/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1525.5200	1531.7600	1.5255	1.5318	2,541
04/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7275.7600	7273.4000	7.2758	7.2734	0
04/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	1003.6300	1008.6700	1.0036	1.0087	0
04/09/2025	2037 On 05-November-26			Bond Future	10.6773	10.6787	88.9779	88.9701	0
04/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3516.5800	3516.9300	3.5166	3.5169	0
04/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3836.3300	3844.4700	3.8363	3.8445	0
04/09/2025	2038 On 06-November-25			Bond Future	142.7395	142.7343	142.7395	142.7343	2,621
04/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	1140.4800	1145.7200	1.1405	1.1457	0
04/09/2025	2038 On 05-February-26			Bond Future	143.2181	143.2128	143.2181	143.2128	0
04/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	18.1300	12.7800	0.0181	0.0128	0
04/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2038 On 07-May-26			Bond Future	145.8751	145.8694	145.8751	145.8694	0
04/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1345.1100	1339.4000	1.3451	1.3394	0
04/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2038 On 06-August-26			Bond Future	146.3634	146.3574	146.3634	146.3574	0
04/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1643.4300	1637.3900	1.6434	1.6374	0
04/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2038 On 05-November-26			Bond Future	148.9440	148.9375	148.9440	148.9375	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2634.0100	2627.4600	2.6340	2.6275	0
04/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2040 On 06-November-25			Bond Future	10.6975	10.6782	90.2270	90.3541	35,572
04/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7081.4900	7207.4700	7.0815	7.2075	0
04/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	28.0600	26.9000	0.0281	0.0269	0
04/09/2025	2040 On 05-February-26			Bond Future	10.8052	10.7852	87.3755	87.5049	36,614
04/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1239.6200	1289.3300	1.2396	1.2893	680
04/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	4247.9900	4168.2500	4.2480	4.1683	0
04/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2175.8500	2247.3700	2.1759	2.2474	0
04/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2532.8900	2474.9600	2.5329	2.4750	680
04/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3535.8900	3628.7800	3.5359	3.6288	0
04/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1354.2400	1317.6800	1.3542	1.3177	680
04/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	4989.9600	5097.3200	4.9900	5.0973	0
04/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	734.8700	712.7800	0.7349	0.7128	0
04/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	6576.3500	6693.4600	6.5764	6.6935	475
04/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	379.7800	367.4400	0.3798	0.3674	0
04/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	13780.5500	13909.5700	13.7806	13.9096	0
04/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	11.7700	11.3400	0.0118	0.0113	475
04/09/2025	2040 On 07-May-26			Bond Future	10.9219	10.9011	88.9753	89.1069	0
04/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2419.9500	2485.0400	2.4200	2.4850	1,460
04/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3840.2000	3773.6300	3.8402	3.7736	0
04/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	3622.5300	3705.6500	3.6225	3.7057	820
04/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2382.2900	2333.7500	2.3823	2.3338	0
04/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	5720.4600	5824.1200	5.7205	5.8241	0
04/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1171.2900	1143.2900	1.1713	1.1433	0
04/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	5935.1700	6040.3700	5.9352	6.0404	0
04/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	1094.6200	1068.1600	1.0946	1.0682	1,460
04/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7321.8100	7435.2500	7.3218	7.4353	0
04/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	708.5700	690.3500	0.7086	0.6904	820
04/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8217.2200	8334.5200	8.2172	8.3345	0
04/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	545.6400	531.2800	0.5456	0.5313	1,460
04/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	9705.7200	9827.8300	9.7057	9.8278	0
04/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	351.8200	342.2700	0.3518	0.3423	820
04/09/2025	2040 On 06-August-26			Bond Future	11.0500	11.0284	86.0923	86.2262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	7796.6300	7906.6800	7.7966	7.9067	0
04/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	1138.1500	1114.3400	1.1382	1.1143	0
04/09/2025	2040 On 05-November-26			Bond Future	11.1809	11.1585	87.5869	87.7228	0
04/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	3698.9000	3771.1600	3.6989	3.7712	0
04/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4437.5500	4373.9100	4.4376	4.3739	0
04/09/2025	2044 On 06-November-25			Bond Future	10.9723	10.9581	85.0588	85.1545	129,716
04/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	2579.2400	2656.6300	2.5792	2.6566	11,000
04/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	742.6900	724.3900	0.7427	0.7244	0
04/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5123.1600	5215.6000	5.1232	5.2156	0
04/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	139.3000	136.0500	0.1393	0.1361	11,000
04/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	5853.2000	5947.0700	5.8532	5.9471	0
04/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	83.1200	81.3000	0.0831	0.0813	0
04/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	6534.4800	6629.1800	6.5345	6.6292	0
04/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	49.9700	48.9800	0.0500	0.0490	5,800
04/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	7672.9000	7768.2700	7.6729	7.7683	0
04/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	21.2500	20.9300	0.0213	0.0209	5,600
04/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	7955.9200	8051.3700	7.9559	8.0514	0
04/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	17.0100	16.7700	0.0170	0.0168	5,800
04/09/2025	2044 On 05-February-26			Bond Future	11.0795	11.0648	82.2377	82.3351	16
04/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	534.2800	555.2800	0.5343	0.5553	9,000
04/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7666.8300	7590.4600	7.6668	7.5905	0
04/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	1893.8600	1944.5200	1.8939	1.9445	9,000
04/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	3095.3700	3048.6600	3.0954	3.0487	0
04/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	2971.9400	3037.1000	2.9719	3.0371	0
04/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1855.6800	1823.4700	1.8557	1.8235	4,500
04/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	3733.1300	3805.7500	3.7331	3.8058	0
04/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1337.9200	1313.1700	1.3379	1.3132	9,000
04/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	3936.9900	4011.3100	3.9370	4.0113	0
04/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1227.0600	1204.0100	1.2271	1.2040	4,500
04/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4191.5900	4267.8700	4.1916	4.2679	0
04/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	1106.5900	1085.5000	1.1066	1.0855	0
04/09/2025	2044 On 07-May-26			Bond Future	11.1946	11.1794	83.7433	83.8424	0
04/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5258.1500	5333.9800	5.2582	5.3340	0
04/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1466.5800	1443.3400	1.4666	1.4433	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	2044 On 06-August-26			Bond Future	11.3203	11.3046	80.8899	80.9906	0
04/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	7800.2400	7883.3500	7.8002	7.8834	0
04/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1239.8900	1222.3000	1.2399	1.2223	0
04/09/2025	2044 On 05-November-26			Bond Future	11.4477	11.4314	82.2940	82.3961	0
04/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	3854.5700	3910.7000	3.8546	3.9107	0
04/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4533.6200	4487.5700	4.5336	4.4876	0
04/09/2025	2046 On 06-November-25			Bond Future	121.0777	121.0731	121.0777	121.0731	19,630
04/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4332.3300	4336.8800	4.3323	4.3369	0
04/09/2025	2046 On 05-February-26			Bond Future	123.3315	123.3269	123.3315	123.3269	0
04/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1681.4700	1676.8600	1.6815	1.6769	0
04/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2046 On 07-May-26			Bond Future	123.3108	123.3059	123.3108	123.3059	0
04/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1639.1700	1644.0600	1.6392	1.6441	0
04/09/2025	2046 On 06-August-26			Bond Future	125.5962	125.5909	125.5962	125.5909	0
04/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3216.2100	3210.9100	3.2162	3.2109	0
04/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2046 On 05-November-26			Bond Future	125.4657	125.4601	125.4657	125.4601	0
04/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	14.3200	19.9500	0.0143	0.0200	0
04/09/2025	2050 On 06-November-25			Bond Future	122.2231	122.2186	122.2231	122.2186	17,837
04/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2196.9000	2201.4200	2.1969	2.2014	0
04/09/2025	2050 On 05-February-26			Bond Future	122.0707	122.0661	122.0707	122.0661	0
04/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	749.2700	753.8800	0.7493	0.7539	0
04/09/2025	2050 On 07-May-26			Bond Future	124.3354	124.3305	124.3354	124.3305	0
04/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	265.4200	260.4800	0.2654	0.2605	0
04/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	2050 On 06-August-26			Bond Future	124.1713	124.1662	124.1713	124.1662	0
04/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	901.3200	896.2400	0.9013	0.8962	0
04/09/2025	2050 On 06-August-26	123.27	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
04/09/2025	2050 On 05-November-26			Bond Future	126.3603	126.3547	126.3603	126.3547	0
04/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2520.2800	2514.6700	2.5203	2.5147	0
04/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	AL37 On 06-November-25			Index Future	1194.0510	1194.3520	1194.0510	1,194.3520	0
04/09/2025	AL37 On 05-February-26			Index Future	1215.9870	1216.2930	1215.9870	1,216.2930	0
04/09/2025	AL37 On 07-May-26			Index Future	1238.2660	1238.5760	1238.2660	1,238.5760	0
04/09/2025	AL37 On 06-August-26			Index Future	1260.7050	1261.0170	1260.7050	1,261.0170	0
04/09/2025	AL37 On 05-November-26			Index Future	1282.9370	1283.2510	1282.9370	1,283.2510	0
04/09/2025	AL7T On 06-November-25			Index Future	1453.9360	1453.5740	1453.9360	1,453.5740	0
04/09/2025	AL7T On 05-February-26			Index Future	1480.6470	1480.2770	1480.6470	1,480.2770	0
04/09/2025	AL7T On 07-May-26			Index Future	1507.7750	1507.3960	1507.7750	1,507.3960	0
04/09/2025	AL7T On 06-August-26			Index Future	1535.0970	1534.7080	1535.0970	1,534.7080	0
04/09/2025	AL7T On 05-November-26			Index Future	1562.1680	1561.7670	1562.1680	1,561.7670	0
04/09/2025	ALBI On 06-November-25			Index Future	1230.7820	1231.3050	1230.7820	1,231.3050	76
04/09/2025	ALBI On 05-February-26			Index Future	1253.3930	1253.9250	1253.3930	1,253.9250	0
04/09/2025	ALBI On 07-May-26			Index Future	1276.3570	1276.8970	1276.3570	1,276.8970	0
04/09/2025	ALBI On 06-August-26			Index Future	1299.4860	1300.0330	1299.4860	1,300.0330	0
04/09/2025	ALBI On 05-November-26			Index Future	1322.4020	1322.9550	1322.4020	1,322.9550	0
04/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/09/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	ES33 On 06-November-25			Bond Future	10.2845	10.2909	86.4167	86.3858	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7766.4500	7735.6100	7.7665	7.7356	0
04/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES33 On 05-February-26			Bond Future	10.4124	10.4192	88.0252	87.9938	0
04/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4829.7700	4798.3400	4.8298	4.7983	0
04/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES33 On 07-May-26			Bond Future	10.5450	10.5521	85.8637	85.8315	0
04/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4983.1100	4950.9200	4.9831	4.9509	0
04/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES33 On 06-August-26			Bond Future	10.6910	10.6985	87.4542	87.4212	0
04/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5585.5500	5552.5600	5.5856	5.5526	0
04/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES33 On 05-November-26			Bond Future	10.8597	10.8677	85.2021	85.1682	0
04/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	126.3100	160.1900	0.1263	0.1602	0
04/09/2025	ES42 On 06-November-25			Bond Future	11.2567	11.2375	79.9386	80.0583	0
04/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6604.7200	6724.4400	6.6047	6.7244	0
04/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES42 On 05-February-26			Bond Future	11.3752	11.3553	81.4265	81.5485	0
04/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2826.8000	2948.7300	2.8268	2.9487	0
04/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES42 On 07-May-26			Bond Future	11.5013	11.4807	78.6722	78.7963	0
04/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4030.8000	4154.8500	4.0308	4.1549	0
04/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES42 On 06-August-26			Bond Future	11.6338	11.6124	80.1283	80.2544	0
04/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5653.9300	5780.0300	5.6539	5.7800	0
04/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES42 On 05-November-26			Bond Future	11.7787	11.7565	77.2748	77.4029	0
04/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	689.9700	561.8700	0.6900	0.5619	0
04/09/2025	GOVI On 06-November-25			GOVI	1210.8660	1211.3420	1210.8660	1,211.3420	604
04/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	988660.0000	993420.0000	98.8660	99.3420	0
04/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	GOVI On 05-February-26			GOVI	1233.1110	1233.5950	1233.1110	1,233.5950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	831110.0000	835950.0000	83.1110	83.5950	0
04/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	GOVI On 07-May-26			GOVI	1255.7030	1256.1950	1255.7030	1,256.1950	42
04/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	787030.0000	791950.0000	78.7030	79.1950	0
04/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	GOVI On 06-August-26			GOVI	1278.4580	1278.9550	1278.4580	1,278.9550	0
04/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	894580.0000	899550.0000	89.4580	89.9550	0
04/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	GOVI On 05-November-26			GOVI	1301.0030	1301.5060	1301.0030	1,301.5060	0
04/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	240030.0000	245060.0000	24.0030	24.5060	0
04/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/09/2025	IGOV On 06-November-25			Index Future	392.1450	392.1130	392.1450	392.1130	754
04/09/2025	IGOV On 05-February-26			Index Future	399.4450	399.4120	399.4450	399.4120	0
04/09/2025	IGOV On 07-May-26			Index Future	406.8570	406.8230	406.8570	406.8230	0
04/09/2025	IGOV On 06-August-26			Index Future	414.3210	414.2860	414.3210	414.2860	0
04/09/2025	IGOV On 05-November-26			Index Future	421.7180	421.6800	421.7180	421.6800	0
04/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/09/2025	R033 On 06-November-25			Bond Future	9.0959	9.0969	105.9202	105.9152	28,586
04/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	6469.3600	6464.6500	6.4694	6.4647	0
04/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	4.5600	4.9200	0.0046	0.0049	0
04/09/2025	R033 On 05-February-26			Bond Future	9.1781	9.1791	107.8661	107.8609	0
04/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	6735.5300	6731.8700	6.7355	6.7319	0
04/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	79.1900	80.7200	0.0792	0.0807	0
04/09/2025	R033 On 07-May-26			Bond Future	9.2670	9.2680	104.7983	104.7929	0
04/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	5818.0600	5815.3500	5.8181	5.8154	0
04/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	307.9500	310.6800	0.3080	0.3107	0
04/09/2025	R033 On 06-August-26			Bond Future	9.3669	9.3681	106.7152	106.7094	0
04/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5017.2200	5015.2700	5.0172	5.0153	0
04/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	756.3200	760.1700	0.7563	0.7602	0
04/09/2025	R033 On 05-November-26			Bond Future	9.4853	9.4866	103.5305	103.5242	0
04/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	1965.2800	1965.0900	1.9653	1.9651	0
04/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2711.7000	2717.7800	2.7117	2.7178	0
04/09/2025	R035 On 06-November-25			Bond Future	9.6848	9.6910	96.8478	96.8116	120,089
04/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1544.2000	1533.7500	1.5442	1.5338	250
04/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	1047.9300	1073.6600	1.0479	1.0737	0
04/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2021.7000	2006.9100	2.0217	2.0069	2,000
04/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	717.1900	738.5800	0.7172	0.7386	0
04/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	2699.0000	2678.7800	2.6990	2.6788	300
04/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	425.3200	441.2800	0.4253	0.4413	0
04/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3005.2300	2982.8700	3.0052	2.9829	0
04/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	336.3400	350.1600	0.3363	0.3502	250
04/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	3703.6900	3677.2000	3.7037	3.6772	0
04/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	195.4300	205.1200	0.1954	0.2051	50
04/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4244.6800	4215.7000	4.2447	4.2157	2,000
04/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	127.3200	134.5200	0.1273	0.1345	0
04/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4395.2400	4365.6500	4.3952	4.3657	2,000
04/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	112.6900	119.2800	0.1127	0.1193	0
04/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	4699.3200	4668.6300	4.6993	4.6686	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	87.6100	93.1000	0.0876	0.0931	250
04/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5109.8600	5077.9000	5.1099	5.0779	300
04/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	61.7300	65.9500	0.0617	0.0660	0
04/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	5628.5900	5595.3800	5.6286	5.5954	0
04/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	38.8700	41.8400	0.0389	0.0418	8,500
04/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	6988.5700	6953.4600	6.9886	6.9535	2,000
04/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	10.9500	12.0200	0.0110	0.0120	0
04/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7040.8300	7005.6800	7.0408	7.0057	250
04/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	10.4100	11.4400	0.0104	0.0114	0
04/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7301.8400	7266.5000	7.3018	7.2665	0
04/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	8.0400	8.8800	0.0080	0.0089	0
04/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8339.5700	8303.7300	8.3396	8.3037	0
04/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	2.7300	3.0700	0.0027	0.0031	0
04/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	9516.6000	9480.5200	9.5166	9.4805	0
04/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.7200	0.8200	0.0007	0.0008	2,000
04/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	9618.0100	9581.9300	9.6180	9.5819	0
04/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.6300	0.7300	0.0006	0.0007	250
04/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	10723.4600	10687.3100	10.7235	10.6873	0
04/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.1600	0.1900	0.0002	0.0002	300
04/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12103.1100	12066.9400	12.1031	12.0669	0
04/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	250
04/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12297.7300	12261.5500	12.2977	12.2616	0
04/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	2,000
04/09/2025	R035 On 05-February-26			Bond Future	9.7810	9.7875	98.6270	98.5901	0
04/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3235.7000	3216.3500	3.2357	3.2164	250
04/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	1050.2900	1067.8400	1.0503	1.0678	0
04/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4289.1000	4264.9700	4.2891	4.2650	2,000
04/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	625.9100	638.6800	0.6259	0.6387	0
04/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5281.6900	5254.0000	5.2817	5.2540	0
04/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	384.2800	393.4900	0.3843	0.3935	250
04/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	5826.2800	5797.0000	5.8263	5.7970	0
04/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	293.7600	301.3800	0.2938	0.3014	0
04/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	6527.5400	6496.5900	6.5275	6.4966	2,000
04/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	209.5200	215.4700	0.2095	0.2155	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	6811.9200	6780.3900	6.8119	6.7804	0
04/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	182.2800	187.6500	0.1823	0.1877	0
04/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	7625.8000	7592.8300	7.6258	7.5928	0
04/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	121.1900	125.1200	0.1212	0.1251	250
04/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	13688.7200	13651.9800	13.6887	13.6520	0
04/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	2.5900	2.7500	0.0026	0.0028	2,000
04/09/2025	R035 On 07-May-26			Bond Future	9.8774	9.8842	95.9305	95.8927	0
04/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	1973.3100	1962.2100	1.9733	1.9622	250
04/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3307.7300	3334.3900	3.3077	3.3344	0
04/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2015.9400	2004.5900	2.0159	2.0046	200
04/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	3236.9700	3263.3800	3.2370	3.2634	0
04/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2126.1100	2114.1300	2.1261	2.1141	350
04/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	3064.4400	3090.2200	3.0644	3.0902	0
04/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3280.3200	3262.4800	3.2803	3.2625	0
04/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1832.2800	1852.2000	1.8323	1.8522	250
04/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3342.6300	3324.5200	3.3426	3.3245	0
04/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1785.5200	1805.1700	1.7855	1.8052	200
04/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3501.3100	3482.4800	3.5013	3.4825	0
04/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1672.2700	1691.2000	1.6723	1.6912	350
04/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5048.7400	5024.1300	5.0487	5.0241	0
04/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	923.9900	937.1400	0.9240	0.9371	250
04/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5126.9700	5102.1000	5.1270	5.1021	0
04/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	897.2900	910.1800	0.8973	0.9102	200
04/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5324.0600	5298.5700	5.3241	5.2986	0
04/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	832.7500	845.0200	0.8328	0.8450	350
04/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	5938.4000	5911.2100	5.9384	5.9112	0
04/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	668.2300	678.8000	0.6682	0.6788	0
04/09/2025	R035 On 06-August-26			Bond Future	9.9847	9.9919	97.6858	97.6471	0
04/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6510.7400	6483.3000	6.5107	6.4833	0
04/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	905.7500	917.0000	0.9058	0.9170	0
04/09/2025	R035 On 05-November-26			Bond Future	10.1100	10.1175	94.8845	94.8448	0
04/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3114.9800	3099.1700	3.1150	3.0992	0
04/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3538.9800	3562.8400	3.5390	3.5628	0
04/09/2025	R038 On 06-November-25			Bond Future	10.3022	10.3034	105.1883	105.1799	6,667

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	4835.5500	4833.1300	4.8356	4.8331	1,770
04/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	174.6000	180.5700	0.1746	0.1806	0
04/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	6425.8700	6420.2600	6.4259	6.4203	0
04/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	57.0100	59.7900	0.0570	0.0598	0
04/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13081.4400	13073.0700	13.0814	13.0731	0
04/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.1500	0.1700	0.0002	0.0002	1,770
04/09/2025	R038 On 05-February-26			Bond Future	10.4084	10.4096	107.1208	107.1121	0
04/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7184.0100	7180.2000	7.1840	7.1802	0
04/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	348.5200	353.3400	0.3485	0.3533	0
04/09/2025	R038 On 07-May-26			Bond Future	10.5203	10.5217	103.5979	103.5890	0
04/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	6664.4700	6661.8100	6.6645	6.6618	0
04/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	915.7600	922.0300	0.9158	0.9220	0
04/09/2025	R038 On 06-August-26			Bond Future	10.6413	10.6427	105.4926	105.4832	0
04/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8326.1600	8322.8600	8.3262	8.3229	0
04/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	1190.4800	1196.5700	1.1905	1.1966	0
04/09/2025	R038 On 05-November-26			Bond Future	10.7754	10.7769	101.8451	101.8351	0
04/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	3695.7500	3695.2600	3.6958	3.6953	0
04/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	4056.6200	4066.0800	4.0566	4.0661	0
04/09/2025	R053 On 06-November-25			Bond Future	10.8478	10.8336	108.0816	108.2133	28,907
04/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	7967.9000	8097.2300	7.9679	8.0972	0
04/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	100.5900	98.2400	0.1006	0.0982	0
04/09/2025	R053 On 05-February-26			Bond Future	10.9470	10.9322	110.0671	110.2012	0
04/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6062.3400	6170.0500	6.0623	6.1701	0
04/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1328.9800	1302.6500	1.3290	1.3027	0
04/09/2025	R053 On 07-May-26			Bond Future	11.0500	11.0348	106.2212	106.3575	10,000
04/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7215.1400	7321.3000	7.2151	7.3213	0
04/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1769.0700	1738.9300	1.7691	1.7389	0
04/09/2025	R053 On 06-August-26			Bond Future	11.1597	11.1439	108.1637	108.3023	0
04/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	10768.0100	10882.4700	10.7680	10.8825	0
04/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1715.5800	1691.4500	1.7156	1.6915	0
04/09/2025	R053 On 05-November-26			Bond Future	11.2785	11.2621	104.1843	104.3248	0
04/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5126.3400	5204.4500	5.1263	5.2045	0
04/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5717.8100	5655.3400	5.7178	5.6553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	R186 On 06-November-25			Bond Future	7.6170	7.6177	107.0977	107.0969	91,758
04/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	548.3800	547.7300	0.5484	0.5477	0
04/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	1.5900	1.7000	0.0016	0.0017	0
04/09/2025	R186 On 05-February-26			Bond Future	7.6730	7.6740	103.7611	103.7603	0
04/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	639.3400	638.7500	0.6393	0.6388	0
04/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	10.6200	10.8300	0.0106	0.0108	0
04/09/2025	R186 On 07-May-26			Bond Future	7.7931	7.7947	105.6613	105.6603	0
04/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	552.7800	552.0600	0.5528	0.5521	0
04/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	21.4600	21.7300	0.0215	0.0217	0
04/09/2025	R186 On 06-August-26			Bond Future	8.0648	8.0684	102.2892	102.2880	0
04/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	244.9400	244.2300	0.2449	0.2442	0
04/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	65.0100	65.5600	0.0650	0.0656	0
04/09/2025	R186 On 05-November-26			Bond Future	10.1240	10.1380	104.0665	104.0649	0
04/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	16.6800	16.5000	0.0167	0.0165	0
04/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	248.8200	250.2700	0.2488	0.2503	0
04/09/2025	R202 On 06-November-25			Bond Future	277.0834	277.0736	277.0834	277.0736	1,033
04/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1443.3500	1433.6300	1.4434	1.4336	0
04/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R202 On 05-February-26			Bond Future	276.8717	276.8618	276.8717	276.8618	0
04/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	948.2700	958.2400	0.9483	0.9582	0
04/09/2025	R202 On 07-May-26			Bond Future	282.0084	281.9980	282.0084	281.9980	0
04/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4458.4200	4447.9600	4.4584	4.4480	0
04/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R202 On 06-August-26			Bond Future	281.7780	281.7667	281.7780	281.7667	0
04/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	2918.0300	2906.7400	2.9180	2.9067	0
04/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R202 On 05-November-26			Bond Future	286.7464	286.7340	286.7464	286.7340	0
04/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6286.3700	6273.9900	6.2864	6.2740	0
04/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R209 On 06-November-25			Bond Future	9.9314	9.9375	77.1874	77.1545	19,819
04/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	6765.6800	6733.5800	6.7657	6.7336	0
04/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	7.5000	8.2700	0.0075	0.0083	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	R209 On 05-February-26			Bond Future	10.0213	10.0277	78.6054	78.5719	0
04/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	4944.1000	4918.8800	4.9441	4.9189	0
04/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	350.5200	358.8200	0.3505	0.3588	0
04/09/2025	R209 On 07-May-26			Bond Future	10.1162	10.1228	76.8937	76.8595	0
04/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5395.6000	5371.4900	5.3956	5.3715	0
04/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	671.7700	681.8700	0.6718	0.6819	0
04/09/2025	R209 On 06-August-26			Bond Future	10.2194	10.2263	78.3004	78.2654	0
04/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6471.8900	6446.8300	6.4719	6.4468	0
04/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	837.9500	847.9300	0.8380	0.8479	0
04/09/2025	R209 On 05-November-26			Bond Future	10.3351	10.3424	76.5123	76.4764	0
04/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3092.7400	3077.8700	3.0927	3.0779	0
04/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	3167.4900	3188.5500	3.1675	3.1886	0
04/09/2025	R210 On 06-November-25			Bond Future	252.6637	252.6595	252.6637	252.6595	1,206
04/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	523.6900	519.5200	0.5237	0.5195	0
04/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R210 On 05-February-26			Bond Future	257.3668	257.3625	257.3668	257.3625	0
04/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4266.8100	4262.4900	4.2668	4.2625	0
04/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R210 On 07-May-26			Bond Future	258.6419	258.6372	258.6419	258.6372	0
04/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3241.9400	3237.1700	3.2419	3.2372	0
04/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R210 On 06-August-26			Bond Future	263.4364	263.4309	263.4364	263.4309	0
04/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3596.4200	3590.9300	3.5964	3.5909	0
04/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R210 On 05-November-26			Bond Future	264.5280	264.5217	264.5280	264.5217	0
04/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11197.9700	11191.6900	11.1980	11.1917	0
04/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2025	R213 On 06-November-25			Bond Future	8.5171	8.5127	95.0095	95.0273	84,626
04/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	5940.4300	5958.3300	5.9404	5.9583	0
04/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.5800	0.6200	0.0006	0.0006	0
04/09/2025	R213 On 05-February-26			Bond Future	8.5862	8.5815	96.7549	96.7731	23
04/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	4947.4900	4965.7300	4.9475	4.9657	0
04/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	62.7500	62.8700	0.0628	0.0629	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	R213 On 07-May-26			Bond Future	8.6561	8.6511	94.9755	94.9938	0
04/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4361.5600	4379.1400	4.3616	4.3791	0
04/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	230.8300	230.1100	0.2308	0.2301	0
04/09/2025	R213 On 06-August-26			Bond Future	8.7392	8.7340	96.7136	96.7321	0
04/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	3787.7200	3804.1500	3.7877	3.8042	0
04/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	490.2300	488.2300	0.4902	0.4882	0
04/09/2025	R213 On 05-November-26			Bond Future	8.8511	8.8457	94.8472	94.8656	0
04/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1740.1000	1751.2100	1.7401	1.7512	0
04/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	2082.2800	2074.9500	2.0823	2.0750	0
04/09/2025	R214 On 06-November-25			Bond Future	10.6425	10.6231	70.3137	70.4248	36,853
04/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	5425.7900	5534.9200	5.4258	5.5349	0
04/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	44.4100	42.4800	0.0444	0.0425	0
04/09/2025	R214 On 05-February-26			Bond Future	10.7421	10.7221	71.6055	71.7185	0
04/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	3678.1000	3766.4100	3.6781	3.7664	0
04/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	847.7500	823.0000	0.8478	0.8230	0
04/09/2025	R214 On 07-May-26			Bond Future	10.8409	10.8202	69.6190	69.7340	0
04/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	4756.9400	4846.2100	4.7569	4.8462	0
04/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	1081.3900	1055.6600	1.0814	1.0557	0
04/09/2025	R214 On 06-August-26			Bond Future	10.9479	10.9265	70.8928	71.0098	0
04/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6332.7900	6427.2200	6.3328	6.4272	0
04/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	1065.8000	1043.2400	1.0658	1.0432	0
04/09/2025	R214 On 05-November-26			Bond Future	11.0665	11.0444	68.8298	68.9486	0
04/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3233.6300	3297.6100	3.2336	3.2976	0
04/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3754.9200	3700.1100	3.7549	3.7001	0
04/09/2025	R248 On 06-November-25			Bond Future	10.9513	10.9370	83.4765	83.5763	218,798
04/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5370.1800	5466.7600	5.3702	5.4668	0
04/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	135.8700	132.6500	0.1359	0.1327	0
04/09/2025	R248 On 05-February-26			Bond Future	11.0569	11.0422	85.0101	85.1117	0
04/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4004.3300	4081.3100	4.0043	4.0813	0
04/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1301.8000	1277.1400	1.3018	1.2771	0
04/09/2025	R248 On 07-May-26			Bond Future	11.1613	11.1460	82.1274	82.2308	260
04/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5245.8500	5323.8800	5.2459	5.3239	0
04/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1598.7700	1573.4000	1.5988	1.5734	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	R248 On 06-August-26			Bond Future	11.2741	11.2583	83.6299	83.7350	0
04/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8051.4900	8138.2700	8.0515	8.1383	0
04/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1270.8300	1252.4900	1.2708	1.2525	0
04/09/2025	R248 On 05-November-26			Bond Future	11.3978	11.3815	80.6470	80.7536	0
04/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4002.0700	4061.1300	4.0021	4.0611	0
04/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4579.8400	4532.3000	4.5798	4.5323	0
04/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0