



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 December 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	2029 On 05-February-26			Bond Future	145.2595	144.9887	145.2595	144.9887	1,850
04/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	5149.5000	4878.6500	5.1495	4.8787	0
04/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2029 On 07-May-26			Bond Future	146.4615	146.1858	146.4615	146.1858	2,542
04/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4641.5400	4365.7800	4.6415	4.3658	0
04/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2029 On 06-August-26			Bond Future	149.1533	148.8722	149.1533	148.8722	0
04/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	5053.2500	4772.1600	5.0533	4.7722	0
04/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2029 On 05-November-26			Bond Future	150.3059	150.0194	150.3059	150.0194	0
04/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2745.8700	2459.4200	2.7459	2.4594	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2029 On 04-February-27			Bond Future	152.9262	152.6343	152.9262	152.6343	0
04/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	3206.1900	2914.2700	3.2062	2.9143	0
04/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2030 On 05-February-26			Bond Future	7.4888	7.5048	101.9461	101.8913	164,646
04/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6567.8300	6513.2100	6.5678	6.5132	0
04/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.6200	0.7400	0.0006	0.0007	0
04/12/2025	2030 On 07-May-26			Bond Future	7.5068	7.5240	103.7897	103.7341	5,220
04/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	323.1500	308.9700	0.3232	0.3090	1,000
04/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1286.6300	1328.0800	1.2866	1.3281	0
04/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1200.2100	1168.2200	1.2002	1.1682	1,000
04/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	546.7100	570.3500	0.5467	0.5704	0
04/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1704.5800	1666.8400	1.7046	1.6668	0
04/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	381.2800	399.1700	0.3813	0.3992	1,000
04/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5894.4100	5840.9500	5.8944	5.8410	0
04/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	32.2000	34.3700	0.0322	0.0344	0
04/12/2025	2030 On 06-August-26			Bond Future	7.5316	7.5503	101.6628	101.6060	19,282
04/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	413.2100	396.8500	0.4132	0.3969	1,000
04/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1393.0100	1433.4800	1.3930	1.4335	0
04/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1235.9000	1204.2400	1.2359	1.2042	1,000
04/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	697.2200	722.3900	0.6972	0.7224	0
04/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2024.7200	1985.1500	2.0247	1.9852	0
04/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	439.5800	456.8400	0.4396	0.4568	1,000
04/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5061.1600	5009.1300	5.0612	5.0091	0
04/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	102.0500	106.8500	0.1021	0.1069	0
04/12/2025	2030 On 05-November-26			Bond Future	7.5610	7.5815	103.4341	103.3760	0
04/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2747.1900	2703.9000	2.7472	2.7039	0
04/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	428.4600	443.2900	0.4285	0.4433	0
04/12/2025	2030 On 04-February-27			Bond Future	7.6143	7.6369	101.2051	101.1457	0
04/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1469.0600	1436.3000	1.4691	1.4363	0
04/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	928.9400	955.6000	0.9289	0.9556	0
04/12/2025	2031 On 05-February-26			Bond Future	113.0125	112.9106	113.0125	112.9106	1,067
04/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1294.4800	1204.5600	1.2945	1.2046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	42.0000	53.9400	0.0420	0.0539	0
04/12/2025	2031 On 07-May-26			Bond Future	115.0837	114.9800	115.0837	114.9800	736
04/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1396.7900	1315.3500	1.3968	1.3154	0
04/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	153.1100	175.3400	0.1531	0.1753	0
04/12/2025	2031 On 06-August-26			Bond Future	114.7742	114.6684	114.7742	114.6684	680
04/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1287.1800	1214.3700	1.2872	1.2144	0
04/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	322.9700	355.9400	0.3230	0.3559	0
04/12/2025	2031 On 05-November-26			Bond Future	116.8011	116.6932	116.8011	116.6932	0
04/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5312.7100	5205.1100	5.3127	5.2051	0
04/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.6000	1.9500	0.0016	0.0020	0
04/12/2025	2031 On 04-February-27			Bond Future	116.3779	116.2677	116.3779	116.2677	0
04/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	955.5200	898.1000	0.9555	0.8981	0
04/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	757.6600	810.4200	0.7577	0.8104	0
04/12/2025	2032 On 05-February-26			Bond Future	7.8962	7.9226	104.6931	104.5656	127,196
04/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10263.1400	10135.7600	10.2631	10.1358	0
04/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.4800	0.6200	0.0005	0.0006	0
04/12/2025	2032 On 07-May-26			Bond Future	7.9274	7.9551	102.4270	102.2972	37,710
04/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9748.4000	9621.1800	9.7484	9.6212	0
04/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	24.9300	27.5100	0.0249	0.0275	0
04/12/2025	2032 On 06-August-26			Bond Future	7.9637	7.9930	104.2845	104.1522	0
04/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9257.3300	9131.4100	9.2573	9.1314	0
04/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	90.2300	96.6100	0.0902	0.0966	0
04/12/2025	2032 On 05-November-26			Bond Future	8.0111	8.0422	101.9443	101.8094	0
04/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5296.2100	5185.8600	5.2962	5.1859	0
04/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	462.4600	486.9800	0.4625	0.4870	0
04/12/2025	2032 On 04-February-27			Bond Future	8.0761	8.1092	103.6952	103.5576	0
04/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2879.2700	2793.7000	2.8793	2.7937	0
04/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1216.7000	1268.6900	1.2167	1.2687	0
04/12/2025	2033 On 05-February-26			Bond Future	141.9616	141.7310	141.9616	141.7310	2,698
04/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9081.6000	8850.9500	9.0816	8.8510	0
04/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2033 On 07-May-26			Bond Future	143.0009	142.7660	143.0009	142.7660	10,592
04/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	7840.9300	7606.0400	7.8409	7.6060	0

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04/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2033 On 06-August-26			Bond Future	145.6290	145.3897	145.6290	145.3897	0
04/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11379.0400	11139.6600	11.3790	11.1397	0
04/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2033 On 05-November-26			Bond Future	146.6161	146.3722	146.6161	146.3722	0
04/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9356.1400	9112.1500	9.3561	9.1122	0
04/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2033 On 04-February-27			Bond Future	149.1723	148.9236	149.1723	148.9236	0
04/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6462.2900	6213.5800	6.4623	6.2136	0
04/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2037 On 05-February-26			Bond Future	8.7776	8.7833	98.2997	98.2604	120,335
04/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5815.6900	5780.8600	5.8157	5.7809	0
04/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	65.6600	70.1500	0.0657	0.0702	11,500
04/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8555.1900	8517.3900	8.5552	8.5174	0
04/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	16.9200	18.4400	0.0169	0.0184	11,500
04/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11795.7100	11756.7800	11.7957	11.7568	0
04/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	3.4000	3.7900	0.0034	0.0038	0
04/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	13219.6100	13180.5100	13.2196	13.1805	1,970
04/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	1.7400	1.9600	0.0017	0.0020	0
04/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14886.5100	14847.2700	14.8865	14.8473	0
04/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.4900	0.5700	0.0005	0.0006	0
04/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15757.4100	15718.1300	15.7574	15.7181	0
04/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.2100	0.2500	0.0002	0.0003	0
04/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15973.1900	15933.9000	15.9732	15.9339	1,030
04/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.1700	0.2000	0.0002	0.0002	0
04/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18399.3700	18360.0500	18.3994	18.3601	0
04/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
04/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20478.4600	20439.1400	20.4785	20.4391	0
04/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
04/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22721.5900	22682.2700	22.7216	22.6823	0
04/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
04/12/2025	2037 On 07-May-26			Bond Future	8.8321	8.8380	100.0775	100.0375	87,488
04/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2411.6000	2393.0200	2.4116	2.3930	1,500
04/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1288.9400	1310.3700	1.2889	1.3104	0

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04/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4882.5800	4855.1200	4.8826	4.8551	1,500
04/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	581.0500	593.6000	0.5811	0.5936	0
04/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	8068.8900	8035.4300	8.0689	8.0354	0
04/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	244.3600	250.9100	0.2444	0.2509	1,500
04/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	13043.1700	13005.5500	13.0432	13.0056	142
04/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	69.6300	72.0200	0.0696	0.0720	0
04/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	15025.5600	14986.7500	15.0256	14.9868	0
04/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	29.9800	31.1800	0.0300	0.0312	0
04/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20531.2300	20491.3100	20.5312	20.4913	0
04/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1.4100	1.5000	0.0014	0.0015	142
04/12/2025	2037 On 06-August-26			Bond Future	8.8926	8.8988	97.6326	97.5917	2,539
04/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7605.6500	7573.8300	7.6057	7.5738	2,541
04/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	525.8300	534.8700	0.5258	0.5349	0
04/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	11268.3200	11232.4500	11.2683	11.2325	0
04/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	250.9100	255.9000	0.2509	0.2559	2,541
04/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14433.5700	14395.6700	14.4336	14.3957	0
04/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	133.4600	136.4200	0.1335	0.1364	2,541
04/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16508.1600	16468.9200	16.5082	16.4689	0
04/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	62.5400	64.1600	0.0625	0.0642	0
04/12/2025	2037 On 05-November-26			Bond Future	8.9540	8.9605	99.3333	99.2914	0
04/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4717.9800	4693.0500	4.7180	4.6931	4,490
04/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1513.0500	1530.0200	1.5131	1.5300	0
04/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8549.0200	8516.8400	8.5490	8.5168	0
04/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	732.8900	742.6100	0.7329	0.7426	4,490
04/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10550.7500	10516.1700	10.5508	10.5162	0
04/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	515.0300	522.3500	0.5150	0.5224	0
04/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11629.6700	11594.0900	11.6297	11.5941	0
04/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	429.6500	435.9700	0.4297	0.4360	4,490
04/12/2025	2037 On 04-February-27			Bond Future	9.0279	9.0347	96.7830	96.7401	0
04/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4928.1800	4903.4000	4.9282	4.9034	0
04/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1935.3400	1953.4600	1.9353	1.9535	0
04/12/2025	2038 On 05-February-26			Bond Future	156.4442	155.2422	156.4442	155.2422	2,539
04/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	13244.2300	12042.2300	13.2442	12.0422	0
04/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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04/12/2025	2038 On 07-May-26			Bond Future	159.3113	158.0874	159.3113	158.0874	440
04/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	14781.3100	13557.4000	14.7813	13.5574	0
04/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2038 On 06-August-26			Bond Future	160.0381	158.7914	160.0381	158.7914	0
04/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	15318.1000	14071.4200	15.3181	14.0714	0
04/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2038 On 05-November-26			Bond Future	162.8652	161.5961	162.8652	161.5961	0
04/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	16555.2000	15286.1400	16.5552	15.2861	0
04/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2038 On 04-February-27			Bond Future	163.4723	162.1806	163.4723	162.1806	0
04/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	9642.2900	8350.5900	9.6423	8.3506	0
04/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2040 On 05-February-26			Bond Future	9.1006	9.0961	99.4568	99.4915	76,851
04/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	922.1100	946.4600	0.9221	0.9465	13,500
04/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1316.7000	1306.3600	1.3167	1.3064	0
04/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1566.4800	1596.4500	1.5665	1.5965	14,000
04/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	797.7900	793.0700	0.7978	0.7931	0
04/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	5331.8800	5367.8700	5.3319	5.3679	14,000
04/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	99.2300	100.5300	0.0992	0.1005	13,500
04/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	8347.6800	8383.1400	8.3477	8.3831	0
04/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	24.3800	25.1500	0.0244	0.0252	14,000
04/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	9090.5100	9125.8300	9.0905	9.1258	680
04/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	17.5700	18.2000	0.0176	0.0182	0
04/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	11729.6600	11764.6400	11.7297	11.7646	0
04/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	5.3900	5.6800	0.0054	0.0057	8,180
04/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	14264.7500	14299.5600	14.2648	14.2996	0
04/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	1.7900	1.9100	0.0018	0.0019	680
04/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	16337.1700	16371.9200	16.3372	16.3719	0
04/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.7700	0.8300	0.0008	0.0008	0
04/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	18278.0200	18312.7300	18.2780	18.3127	475
04/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.1400	0.1600	0.0001	0.0002	0
04/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25850.0900	25884.7800	25.8501	25.8848	0
04/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
04/12/2025	2040 On 07-May-26			Bond Future	9.1594	9.1547	101.2555	101.2909	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	11011.9900	11047.9900	11.0120	11.0480	1,460
04/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	152.0500	152.6600	0.1521	0.1527	0
04/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	13605.5500	13641.5700	13.6056	13.6416	0
04/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	85.1200	85.7500	0.0851	0.0858	0
04/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16864.5800	16900.3800	16.8646	16.9004	0
04/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	35.2200	35.6300	0.0352	0.0356	0
04/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	17151.8800	17187.6500	17.1519	17.1877	0
04/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	31.1400	31.5200	0.0311	0.0315	1,460
04/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18907.5400	18943.1600	18.9075	18.9432	0
04/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	14.1100	14.3400	0.0141	0.0143	0
04/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19960.2600	19995.8000	19.9603	19.9958	0
04/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	8.4900	8.6400	0.0085	0.0086	1,460
04/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	21637.6500	21673.1200	21.6377	21.6731	0
04/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	3.5600	3.6400	0.0036	0.0036	0
04/12/2025	2040 On 06-August-26			Bond Future	9.2238	9.2190	98.5813	98.6172	7,265
04/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	19206.2300	19242.3400	19.2062	19.2423	0
04/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	58.7400	58.9900	0.0587	0.0590	0
04/12/2025	2040 On 05-November-26			Bond Future	9.2885	9.2836	100.2985	100.3347	0
04/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5899.5400	5929.9000	5.8995	5.9299	2,300
04/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1441.8700	1435.9800	1.4419	1.4360	0
04/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	10229.4000	10263.8100	10.2294	10.2638	0
04/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	704.3600	702.5200	0.7044	0.7025	2,300
04/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	12473.0400	12508.3800	12.4730	12.5084	0
04/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	500.1300	499.2200	0.5001	0.4992	0
04/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	13670.1300	13705.7900	13.6701	13.7058	0
04/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	419.6900	419.1000	0.4197	0.4191	2,300
04/12/2025	2040 On 04-February-27			Bond Future	9.3645	9.3594	97.5141	97.5506	0
04/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5963.5000	5992.4800	5.9635	5.9925	0
04/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1965.8300	1958.2500	1.9658	1.9583	0
04/12/2025	2043 On 05-February-26			Bond Future	121.0743	120.2983	121.0743	120.2983	0
04/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	11414.2802	10638.3112	11.4143	10.6383	0
04/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0.0002	0.0012	0.0000	0.0000	0
04/12/2025	2043 On 07-May-26			Bond Future	123.2932	122.5032	123.2932	122.5032	0
04/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	11594.1582	10805.2342	11.5942	10.8052	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.9882	2.0842	0.0010	0.0021	0
04/12/2025	2043 On 06-August-26			Bond Future	122.7031	121.8983	122.7031	121.8983	0
04/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	11834.2081	11036.4889	11.8342	11.0365	0
04/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	11.1281	18.1489	0.0111	0.0181	0
04/12/2025	2043 On 05-November-26			Bond Future	124.8698	124.0504	124.8698	124.0504	0
04/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12065.4979	11262.4982	12.0655	11.2625	0
04/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	35.6579	52.0682	0.0357	0.0521	0
04/12/2025	2043 On 04-February-27			Bond Future	124.1493	123.3153	124.1493	123.3153	0
04/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7085.4989	6396.0769	7.0855	6.3961	0
04/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	566.1689	710.7769	0.5662	0.7108	0
04/12/2025	2044 On 05-February-26			Bond Future	9.3207	9.3111	95.3048	95.3844	63,026
04/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	5559.8700	5637.8000	5.5599	5.6378	0
04/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	155.2800	153.6400	0.1553	0.1536	0
04/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	6059.9300	6138.4400	6.0599	6.1384	9,000
04/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	125.3400	124.2800	0.1253	0.1243	0
04/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11877.1100	11956.9100	11.8771	11.9569	9,000
04/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	11.4800	11.7100	0.0115	0.0117	0
04/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	14188.0100	14267.7400	14.1880	14.2677	0
04/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	4.6100	4.7700	0.0046	0.0048	4,500
04/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	15465.2000	15544.8800	15.4652	15.5449	0
04/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	2.8500	2.9600	0.0029	0.0030	9,000
04/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	15779.6000	15859.2800	15.7796	15.8593	0
04/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	2.5300	2.6400	0.0025	0.0026	4,500
04/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	16154.0700	16233.7300	16.1541	16.2337	0
04/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	1.9300	2.0200	0.0019	0.0020	0
04/12/2025	2044 On 07-May-26		Call	Bond Future	1288.8800	1323.0500	1.2889	1.3231	0
04/12/2025	2044 On 07-May-26			Bond Future	9.3794	9.3695	97.0284	97.1095	64,878
04/12/2025	2044 On 07-May-26		Put	Bond Future	4260.5300	4213.5800	4.2605	4.2136	0
04/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	5539.6800	5610.6700	5.5397	5.6107	0
04/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	644.0600	633.9300	0.6441	0.6339	15,000
04/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	17126.3200	17207.3100	17.1263	17.2073	0
04/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	49.7200	49.5900	0.0497	0.0496	0
04/12/2025	2044 On 06-August-26			Bond Future	9.4433	9.4331	94.4029	94.4853	7,681
04/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	20139.6900	20221.6700	20.1397	20.2217	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	66.3900	65.9500	0.0664	0.0660	0
04/12/2025	2044 On 05-November-26			Bond Future	9.5068	9.4964	96.0472	96.1307	0
04/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	13658.6300	13736.7600	13.6586	13.7368	0
04/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	584.4200	579.0500	0.5844	0.5791	0
04/12/2025	2044 On 04-February-27			Bond Future	9.5804	9.5697	93.3149	93.3996	0
04/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6564.5600	6627.9300	6.5646	6.6279	0
04/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2018.5700	1997.2400	2.0186	1.9972	0
04/12/2025	2046 On 05-February-26			Bond Future	139.5629	137.9178	139.5629	137.9178	12,410
04/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	17912.9200	16267.8400	17.9129	16.2678	0
04/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2046 On 07-May-26			Bond Future	139.8262	138.1513	139.8262	138.1513	5,789
04/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	14876.2100	13201.3400	14.8762	13.2013	0
04/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2046 On 06-August-26			Bond Future	142.3960	140.6898	142.3960	140.6898	0
04/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	20015.9600	18309.8200	20.0160	18.3098	0
04/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2046 On 05-November-26			Bond Future	142.5814	140.8449	142.5814	140.8449	0
04/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	17101.3900	15364.8500	17.1014	15.3649	0
04/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2046 On 04-February-27			Bond Future	145.0658	143.2985	145.0658	143.2985	0
04/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	13975.7800	12208.5100	13.9758	12.2085	0
04/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2050 On 05-February-26			Bond Future	140.2214	138.5559	140.2214	138.5559	11,638
04/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	17401.3600	15735.8900	17.4014	15.7359	0
04/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2050 On 07-May-26			Bond Future	142.7913	141.0951	142.7913	141.0951	4,988
04/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	18721.2600	17025.1200	18.7213	17.0251	0
04/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2050 On 06-August-26			Bond Future	142.9636	141.2362	142.9636	141.2362	0
04/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	19693.6000	17966.2100	19.6936	17.9662	0
04/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2050 On 05-November-26			Bond Future	145.4891	143.7308	145.4891	143.7308	0
04/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	21649.1400	19890.7900	21.6491	19.8908	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	2050 On 04-February-27			Bond Future	145.5378	143.7482	145.5378	143.7482	0
04/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	13147.7800	11358.2200	13.1478	11.3582	0
04/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	AL37 On 05-February-26			Index Future	1261.1340	1260.0410	1261.1340	1,260.0410	0
04/12/2025	AL37 On 07-May-26			Index Future	1283.9390	1282.8270	1283.9390	1,282.8270	0
04/12/2025	AL37 On 06-August-26			Index Future	1306.9840	1305.8510	1306.9840	1,305.8510	0
04/12/2025	AL37 On 05-November-26			Index Future	1330.0480	1328.8910	1330.0480	1,328.8910	0
04/12/2025	AL37 On 04-February-27			Index Future	1352.9620	1351.7810	1352.9620	1,351.7810	0
04/12/2025	AL7T On 05-February-26			Index Future	1620.8310	1619.6490	1620.8310	1,619.6490	0
04/12/2025	AL7T On 07-May-26			Index Future	1650.1410	1648.9380	1650.1410	1,648.9380	0
04/12/2025	AL7T On 06-August-26			Index Future	1679.7590	1678.5320	1679.7590	1,678.5320	0
04/12/2025	AL7T On 05-November-26			Index Future	1709.4010	1708.1480	1709.4010	1,708.1480	0
04/12/2025	AL7T On 04-February-27			Index Future	1738.8500	1737.5710	1738.8500	1,737.5710	0
04/12/2025	ALBI On 05-February-26			Index Future	1366.4070	1366.1520	1366.4070	1,366.1520	79
04/12/2025	ALBI On 07-May-26			Index Future	1391.1160	1390.8570	1391.1160	1,390.8570	0
04/12/2025	ALBI On 06-August-26			Index Future	1416.0850	1415.8190	1416.0850	1,415.8190	0
04/12/2025	ALBI On 05-November-26			Index Future	1441.0740	1440.8000	1441.0740	1,440.8000	0
04/12/2025	ALBI On 04-February-27			Index Future	1465.9000	1465.6170	1465.9000	1,465.6170	0
04/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	CI43 On 31-January-43			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
04/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	ES33 On 05-February-26			Bond Future	8.9059	8.9171	95.4151	95.3574	0
04/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12219.6300	12161.9600	12.2196	12.1620	0
04/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	ES33 On 07-May-26			Bond Future	8.9722	8.9838	93.3700	93.3113	0
04/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12489.4600	12430.8000	12.4895	12.4308	0
04/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	ES33 On 06-August-26			Bond Future	9.0447	9.0570	95.0855	95.0256	0
04/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13216.8400	13156.9800	13.2168	13.1570	0
04/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	ES33 On 05-November-26			Bond Future	9.1313	9.1442	92.9725	92.9113	0
04/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7644.1000	7582.8900	7.6441	7.5829	0
04/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	ES33 On 04-February-27			Bond Future	9.2382	9.2518	94.5899	94.5273	0
04/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	2093.2900	2030.6900	2.0933	2.0307	0
04/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	ES42 On 05-February-26			Bond Future	9.5102	9.5058	94.2331	94.2668	0
04/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	15633.4000	15667.0400	15.6334	15.6670	0
04/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	ES42 On 07-May-26			Bond Future	9.5735	9.5690	91.6956	91.7299	0
04/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	17054.1600	17088.4700	17.0542	17.0885	0
04/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	ES42 On 06-August-26			Bond Future	9.6398	9.6351	93.3799	93.4146	0
04/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	18905.5500	18940.2900	18.9056	18.9403	0
04/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	ES42 On 05-November-26			Bond Future	9.7124	9.7076	90.7651	90.8002	0
04/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	12800.2600	12835.3600	12.8003	12.8354	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	ES42 On 04-February-27			Bond Future	9.7949	9.7900	92.3421	92.3776	0
04/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	3482.2300	3517.6500	3.4822	3.5177	0
04/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	GOVI On 05-February-26			GOVI	1341.1230	1340.9160	1341.1230	1,340.9160	626
04/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1911230.0000	1909160.0000	191.1230	190.9160	0
04/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	GOVI On 07-May-26			GOVI	1365.3750	1365.1650	1365.3750	1,365.1650	42
04/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1883750.0000	1881650.0000	188.3750	188.1650	0
04/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	GOVI On 06-August-26			GOVI	1389.8820	1389.6660	1389.8820	1,389.6660	0
04/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2008820.0000	2006660.0000	200.8820	200.6660	0
04/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	GOVI On 05-November-26			GOVI	1414.4080	1414.1850	1414.4080	1,414.1850	0
04/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1374080.0000	1371850.0000	137.4080	137.1850	0
04/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	GOVI On 04-February-27			GOVI	1438.7760	1438.5440	1438.7760	1,438.5440	0
04/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	697760.0000	695440.0000	69.7760	69.5440	0
04/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/12/2025	I258 On 05-February-26			Bond Future	125.6177	124.9877	125.6177	124.9877	0
04/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	13967.7188	13337.7164	13.9677	13.3377	0
04/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0188	0.0464	0.0000	0.0000	0
04/12/2025	I258 On 07-May-26			Bond Future	127.9201	127.2784	127.9201	127.2784	0
04/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	14200.1131	13562.7773	14.2001	13.5628	0
04/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	10.0431	14.3773	0.0100	0.0144	0
04/12/2025	I258 On 06-August-26			Bond Future	127.4149	126.7612	127.4149	126.7612	0
04/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	14528.1311	13891.1256	14.5281	13.8911	0
04/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	63.2711	79.9156	0.0633	0.0799	0
04/12/2025	I258 On 05-November-26			Bond Future	129.6650	128.9994	129.6650	128.9994	0
04/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	14872.5815	14237.9813	14.8726	14.2380	0
04/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	157.5615	188.5913	0.1576	0.1886	0
04/12/2025	I258 On 04-February-27			Bond Future	129.0281	128.3507	129.0281	128.3507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	10962.1915	10393.3098	10.9622	10.3933	0
04/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	834.0915	942.6398	0.8341	0.9426	0
04/12/2025	IGOV On 05-February-26			Index Future	431.0210	429.9890	431.0210	429.9890	252
04/12/2025	IGOV On 07-May-26			Index Future	438.9200	437.8690	438.9200	437.8690	8
04/12/2025	IGOV On 06-August-26			Index Future	446.9010	445.8300	446.9010	445.8300	0
04/12/2025	IGOV On 05-November-26			Index Future	454.8880	453.7970	454.8880	453.7970	0
04/12/2025	IGOV On 04-February-27			Index Future	462.8250	461.7130	462.8250	461.7130	0
04/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/12/2025	R033 On 05-February-26			Bond Future	8.0647	8.0963	113.9798	113.8004	14,930
04/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12781.9900	12604.7500	12.7820	12.6048	0
04/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	11.9600	14.0900	0.0120	0.0141	0
04/12/2025	R033 On 07-May-26			Bond Future	8.1019	8.1350	110.9983	110.8158	0
04/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11883.2200	11713.1800	11.8832	11.7132	0
04/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	173.1800	185.6200	0.1732	0.1856	0
04/12/2025	R033 On 06-August-26			Bond Future	8.1440	8.1788	113.0112	112.8252	0
04/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11135.7500	10975.9600	11.1358	10.9760	0
04/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	578.8400	605.0400	0.5788	0.6050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R033 On 05-November-26			Bond Future	8.1964	8.2331	109.9409	109.7513	0
04/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7026.9500	6888.8300	7.0270	6.8888	0
04/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1362.9700	1414.4100	1.3630	1.4144	0
04/12/2025	R033 On 04-February-27			Bond Future	8.2650	8.3038	111.8284	111.6352	0
04/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4437.1400	4325.4100	4.4371	4.3254	0
04/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2539.7100	2621.1700	2.5397	2.6212	0
04/12/2025	R035 On 05-February-26			Bond Future	8.3439	8.3599	107.3157	107.2134	81,885
04/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2251.3200	2180.6200	2.2513	2.1806	350
04/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	378.2000	409.7900	0.3782	0.4098	0
04/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3367.1100	3283.6600	3.3671	3.2837	0
04/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	192.4100	211.2500	0.1924	0.2113	0
04/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	5012.3000	4918.8400	5.0123	4.9188	0
04/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	75.8500	84.6800	0.0759	0.0847	350
04/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5647.5600	5551.8600	5.6476	5.5519	0
04/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	53.4900	60.0800	0.0535	0.0601	16,000
04/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7895.3800	7795.3900	7.8954	7.7954	0
04/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	15.7500	18.0500	0.0158	0.0181	350
04/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10877.1900	10775.4400	10.8772	10.7754	250
04/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	3.1000	3.6400	0.0031	0.0036	0
04/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	12353.3100	12251.2900	12.3533	12.2513	2,000
04/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	1.4400	1.7100	0.0014	0.0017	0
04/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13586.6000	13484.4100	13.5866	13.4844	0
04/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.5100	0.6100	0.0005	0.0006	250
04/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	14221.4600	14119.2400	14.2215	14.1192	0
04/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.2600	0.3300	0.0003	0.0003	0
04/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	15006.8100	14904.5500	15.0068	14.9046	2,000
04/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.1100	0.1400	0.0001	0.0001	0
04/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	15318.4000	15216.1300	15.3184	15.2161	0
04/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0800	0.1000	0.0001	0.0001	0
04/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	16193.3200	16091.0400	16.1933	16.0910	0
04/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	250
04/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	22374.8100	22272.5200	22.3748	22.2725	0
04/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
04/12/2025	R035 On 07-May-26			Bond Future	8.3837	8.4003	104.7546	104.6505	33,773

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1162.5300	1121.6900	1.1625	1.1217	1,000
04/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1751.3200	1814.5800	1.7513	1.8146	0
04/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3181.1100	3109.3800	3.1811	3.1094	1,000
04/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	677.7000	710.0700	0.6777	0.7101	0
04/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5279.8000	5193.5000	5.2798	5.1935	0
04/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	329.8400	347.6400	0.3298	0.3476	1,000
04/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7649.4900	7554.8500	7.6495	7.5549	250
04/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	159.7500	169.2100	0.1598	0.1692	0
04/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7757.9200	7663.0200	7.7579	7.6630	200
04/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	154.7900	163.9900	0.1548	0.1640	0
04/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	8029.0500	7933.5400	8.0291	7.9335	350
04/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	143.2200	151.8100	0.1432	0.1518	0
04/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	10343.9600	10244.5100	10.3440	10.2445	0
04/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	71.7600	76.4100	0.0718	0.0764	250
04/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	10450.8200	10351.2400	10.4508	10.3512	0
04/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	69.5500	74.0700	0.0696	0.0741	200
04/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10717.6200	10617.7300	10.7176	10.6177	0
04/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	64.4200	68.6300	0.0644	0.0686	350
04/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12983.2200	12881.5000	12.9832	12.8815	0
04/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	34.3100	36.6900	0.0343	0.0367	250
04/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13087.2000	12985.4200	13.0872	12.9854	0
04/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	33.3600	35.6800	0.0334	0.0357	200
04/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	13346.6100	13244.6900	13.3466	13.2447	0
04/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	31.1400	33.3200	0.0311	0.0333	350
04/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14116.3400	14013.8500	14.1163	14.0139	0
04/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	22.0100	23.6200	0.0220	0.0236	0
04/12/2025	R035 On 06-August-26			Bond Future	8.4283	8.4457	106.6546	106.5484	56
04/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1453.5300	1411.4100	1.4535	1.4114	1,000
04/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2303.3800	2367.4900	2.3034	2.3675	0
04/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2993.5300	2929.8700	2.9935	2.9299	350
04/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1290.0100	1332.5800	1.2900	1.3326	0
04/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3339.1400	3272.0500	3.3391	3.2721	1,000
04/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1158.5300	1197.6700	1.1585	1.1977	0
04/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4919.7000	4840.6800	4.9197	4.8407	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	743.8100	771.0200	0.7438	0.7710	0
04/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5310.3600	5229.1200	5.3104	5.2291	0
04/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	672.4900	697.4800	0.6725	0.6975	350
04/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5359.4300	5277.9100	5.3594	5.2779	250
04/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	664.0200	688.7300	0.6640	0.6887	0
04/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6204.2100	6118.5800	6.2042	6.1186	0
04/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	537.1500	557.7500	0.5372	0.5578	1,000
04/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	7419.9200	7329.6800	7.4199	7.3297	0
04/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	402.4000	418.3900	0.4024	0.4184	200
04/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7828.7900	7737.2700	7.8288	7.7373	0
04/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	366.5800	381.2900	0.3666	0.3813	350
04/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7879.9800	7788.3100	7.8800	7.7883	0
04/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	362.3700	376.9300	0.3624	0.3769	250
04/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9975.1300	9878.3400	9.9751	9.8783	0
04/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	222.1000	231.5400	0.2221	0.2315	200
04/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	10434.6400	10337.0000	10.4346	10.3370	0
04/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	200.1400	208.7300	0.2001	0.2087	250
04/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14635.3400	14532.1800	14.6353	14.5322	0
04/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	61.4800	64.5500	0.0615	0.0646	0
04/12/2025	R035 On 05-November-26			Bond Future	8.4843	8.5024	104.0142	103.9059	0
04/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3462.5700	3397.9400	3.4626	3.3979	200
04/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1601.6700	1645.3800	1.6017	1.6454	0
04/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5659.4700	5579.3700	5.6595	5.5794	0
04/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	940.2500	968.4900	0.9403	0.9685	200
04/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	8038.0300	7947.8500	8.0380	7.9479	0
04/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	565.0700	583.2300	0.5651	0.5832	200
04/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9152.5400	9058.9900	9.1525	9.0590	0
04/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	446.7900	461.5800	0.4468	0.4616	0
04/12/2025	R035 On 04-February-27			Bond Future	8.5545	8.5735	105.8012	105.6907	0
04/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4335.2700	4265.7700	4.3353	4.2658	0
04/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1678.9500	1719.9900	1.6790	1.7200	0
04/12/2025	R038 On 05-February-26			Bond Future	8.8712	8.8770	118.6600	118.6131	3,763
04/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	18374.9100	18328.0500	18.3749	18.3281	0
04/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.1800	0.2100	0.0002	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R038 On 07-May-26			Bond Future	8.9268	8.9328	115.3219	115.2743	2,395
04/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17501.1400	17454.7300	17.5011	17.4547	0
04/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	28.4700	29.6700	0.0285	0.0297	0
04/12/2025	R038 On 06-August-26			Bond Future	8.9868	8.9930	117.4132	117.3645	0
04/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	19132.4300	19085.6900	19.1324	19.0857	0
04/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	76.1700	78.1400	0.0762	0.0781	0
04/12/2025	R038 On 05-November-26			Bond Future	9.0541	9.0606	113.9784	113.9286	0
04/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	12259.0000	12216.7000	12.2590	12.2167	0
04/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	486.4800	494.0600	0.4865	0.4941	0
04/12/2025	R038 On 04-February-27			Bond Future	9.1335	9.1403	115.9350	115.8838	0
04/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5671.7500	5642.2500	5.6718	5.6423	0
04/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2262.1600	2283.7900	2.2622	2.2838	0
04/12/2025	R053 On 05-February-26			Bond Future	9.1296	9.1353	129.1299	129.0614	33,300
04/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	23797.5100	23729.2300	23.7975	23.7292	0
04/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	1.3700	1.5700	0.0014	0.0016	0
04/12/2025	R053 On 07-May-26			Bond Future	9.1763	9.1822	125.6040	125.5345	14,035
04/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	24881.0100	24813.5500	24.8810	24.8136	0
04/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	52.1300	54.2200	0.0521	0.0542	0
04/12/2025	R053 On 06-August-26			Bond Future	9.2258	9.2318	127.8819	127.8107	0
04/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	28850.0700	28781.0700	28.8501	28.7811	0
04/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	79.5000	81.6600	0.0795	0.0817	0
04/12/2025	R053 On 05-November-26			Bond Future	9.2798	9.2860	124.2516	124.1789	0
04/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	20107.1800	20044.1500	20.1072	20.0442	0
04/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	631.3500	640.9800	0.6314	0.6410	0
04/12/2025	R053 On 04-February-27			Bond Future	9.3416	9.3480	126.3845	126.3103	0
04/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9778.1900	9730.7300	9.7782	9.7307	0
04/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2666.8800	2693.6900	2.6669	2.6937	0
04/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
04/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	65.4700	65.9900	0.0655	0.0660	0
04/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	65.4700	65.9900	0.0655	0.0660	0
04/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
04/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	102.4300	102.7700	0.1024	0.1028	0
04/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	102.4300	102.7700	0.1024	0.1028	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
04/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	88.1100	88.2900	0.0881	0.0883	0
04/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	88.1100	88.2900	0.0881	0.0883	0
04/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
04/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	51.1000	51.1800	0.0511	0.0512	0
04/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	51.1000	51.1800	0.0511	0.0512	0
04/12/2025	R202 On 05-February-26			Bond Future	293.1906	291.3873	293.1906	291.3873	565
04/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15370.5800	13567.2800	15.3706	13.5673	0
04/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R202 On 07-May-26			Bond Future	298.5639	296.7276	298.5639	296.7276	460
04/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21013.8900	19177.6200	21.0139	19.1776	0
04/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R202 On 06-August-26			Bond Future	298.6312	296.7606	298.6312	296.7606	0
04/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	19771.1700	17900.5600	19.7712	17.9006	0
04/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R202 On 05-November-26			Bond Future	303.9070	302.0027	303.9070	302.0027	0
04/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23447.0400	21542.7200	23.4470	21.5427	0
04/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R202 On 04-February-27			Bond Future	303.7028	301.7643	303.7028	301.7643	0
04/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	8972.7600	7034.2500	8.9728	7.0343	0
04/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R209 On 05-February-26			Bond Future	8.5890	8.5998	86.6512	86.5865	36,995
04/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12639.9400	12575.3300	12.6399	12.5753	0
04/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.5800	0.6800	0.0006	0.0007	0
04/12/2025	R209 On 07-May-26			Bond Future	8.6340	8.6452	85.0671	85.0013	6,358
04/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12924.3400	12859.9900	12.9243	12.8600	0
04/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	27.0800	28.5500	0.0271	0.0286	0
04/12/2025	R209 On 06-August-26			Bond Future	8.6830	8.6947	86.6099	86.5427	3,673
04/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	14004.1400	13939.2100	14.0041	13.9392	0
04/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	60.7500	62.9700	0.0608	0.0630	0
04/12/2025	R209 On 05-November-26			Bond Future	8.7392	8.7513	84.9698	84.9012	0
04/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8840.6800	8782.4500	8.8407	8.7825	0
04/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	457.9800	468.3300	0.4580	0.4683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R209 On 04-February-27			Bond Future	8.8069	8.8195	86.4295	86.3595	0
04/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4109.1600	4065.5000	4.1092	4.0655	0
04/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1534.6700	1561.0000	1.5347	1.5610	0
04/12/2025	R210 On 05-February-26			Bond Future	259.0709	259.1044	259.0709	259.1044	289
04/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5970.9200	6004.3500	5.9709	6.0044	0
04/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R210 On 07-May-26			Bond Future	260.3409	260.3751	260.3409	260.3751	918
04/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4940.9400	4975.1000	4.9409	4.9751	0
04/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R210 On 06-August-26			Bond Future	265.1253	265.1597	265.1253	265.1597	0
04/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	5285.3300	5319.6700	5.2853	5.3197	0
04/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R210 On 05-November-26			Bond Future	266.2772	266.3115	266.2772	266.3115	0
04/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12947.1900	12981.4900	12.9472	12.9815	0
04/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R210 On 04-February-27			Bond Future	270.9181	270.9521	270.9181	270.9521	0
04/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4888.0900	4922.1200	4.8881	4.9221	0
04/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R213 On 05-February-26			Bond Future	7.6935	7.7148	100.2886	100.2027	18,711
04/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8419.0400	8333.1800	8.4190	8.3332	0
04/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.6000	0.7300	0.0006	0.0007	0
04/12/2025	R213 On 07-May-26			Bond Future	7.7142	7.7368	98.5515	98.4640	64,746
04/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7731.7200	7646.3900	7.7317	7.6464	0
04/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	24.9500	27.1200	0.0250	0.0271	0
04/12/2025	R213 On 06-August-26			Bond Future	7.7398	7.7639	100.3391	100.2498	0
04/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7014.9000	6931.0800	7.0149	6.9311	0
04/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	91.9600	97.4000	0.0920	0.0974	0
04/12/2025	R213 On 05-November-26			Bond Future	7.7829	7.8087	98.5395	98.4485	0
04/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3801.3700	3730.1200	3.8014	3.7301	0
04/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	451.1900	471.0000	0.4512	0.4710	0
04/12/2025	R213 On 04-February-27			Bond Future	7.8472	7.8749	100.2333	100.1403	0
04/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2060.3900	2006.0200	2.0604	2.0060	0
04/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1083.9900	1122.5700	1.0840	1.1226	0

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04/12/2025	R214 On 05-February-26			Bond Future	9.1143	9.1098	81.7376	81.7682	10,254
04/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12963.6400	12994.4000	12.9636	12.9944	0
04/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	1.1900	1.2800	0.0012	0.0013	0
04/12/2025	R214 On 07-May-26			Bond Future	9.1640	9.1594	79.9187	79.9499	31,017
04/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	14016.7100	14048.4000	14.0167	14.0484	0
04/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	41.4900	41.9200	0.0415	0.0419	0
04/12/2025	R214 On 06-August-26			Bond Future	9.2178	9.2131	81.3682	81.3999	0
04/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	15816.9600	15848.8800	15.8170	15.8489	0
04/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	74.5900	74.8400	0.0746	0.0748	0
04/12/2025	R214 On 05-November-26			Bond Future	9.2791	9.2742	79.4911	79.5232	0
04/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	10665.0800	10696.2100	10.6651	10.6962	0
04/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	525.0400	524.1100	0.5250	0.5241	0
04/12/2025	R214 On 04-February-27			Bond Future	9.3506	9.3456	80.8570	80.8894	0
04/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	5201.9700	5227.5800	5.2020	5.2276	0
04/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1736.4700	1729.7100	1.7365	1.7297	0
04/12/2025	R248 On 05-February-26			Bond Future	9.2897	9.2750	98.9061	99.0373	243,679
04/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	202.8700	226.2900	0.2029	0.2263	1,940
04/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	3789.8100	3681.9900	3.7898	3.6820	0
04/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1914.1800	2006.6200	1.9142	2.0066	1,940
04/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	936.3800	897.5800	0.9364	0.8976	0
04/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	2526.3700	2629.3600	2.5264	2.6294	0
04/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	676.2000	647.9500	0.6762	0.6480	0
04/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	3551.5100	3665.8300	3.5515	3.6658	12,500
04/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	417.0300	400.1100	0.4170	0.4001	0
04/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	5399.9400	5524.4300	5.3999	5.5244	0
04/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	187.6600	180.9100	0.1877	0.1809	1,940
04/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	6159.6100	6286.2500	6.1596	6.2863	0
04/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	137.5100	132.9100	0.1375	0.1329	0
04/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	9781.1500	9911.7700	9.7812	9.9118	0
04/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	33.1600	32.5400	0.0332	0.0325	0
04/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	16601.1000	16732.3800	16.6011	16.7324	0
04/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	2.5300	2.5700	0.0025	0.0026	0
04/12/2025	R248 On 07-May-26			Bond Future	9.3402	9.3251	96.2563	96.3900	46,543
04/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17830.4300	17963.2700	17.8304	17.9633	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	54.4400	53.5400	0.0544	0.0535	0
04/12/2025	R248 On 06-August-26			Bond Future	9.3945	9.3790	98.0021	98.1380	0
04/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	21224.4600	21359.1500	21.2245	21.3592	0
04/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	71.6100	70.3300	0.0716	0.0703	0
04/12/2025	R248 On 05-November-26			Bond Future	9.4554	9.4394	95.2741	95.4122	0
04/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	14628.1700	14756.2900	14.6282	14.7563	0
04/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	578.8600	568.8400	0.5789	0.5688	0
04/12/2025	R248 On 04-February-27			Bond Future	9.5257	9.5093	96.9106	97.0508	0
04/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6875.2400	6977.8500	6.8752	6.9779	0
04/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2104.8300	2067.2800	2.1048	2.0673	0
04/12/2025	R2R9 On 05-February-26			Bond Future	9.0479	9.0537	109.8692	109.8231	0
04/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96878.6700	96832.5200	96.8787	96.8325	0
04/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R2R9 On 07-May-26			Bond Future	9.1061	9.1121	106.8774	106.8305	0
04/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	96027.7100	95980.7600	96.0277	95.9808	0
04/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R2R9 On 06-August-26			Bond Future	9.1686	9.1749	108.8155	108.7676	0
04/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95696.0100	95648.1200	95.6960	95.6481	0
04/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R2R9 On 05-November-26			Bond Future	9.2381	9.2446	105.7350	105.6859	0
04/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94764.9300	94715.8800	94.7649	94.7159	0
04/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R2R9 On 04-February-27			Bond Future	9.3190	9.3258	107.5501	107.4999	0
04/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5947.6000	5916.5300	5.9476	5.9165	0
04/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1850.0500	1869.2200	1.8501	1.8692	0
04/12/2025	R4R2 On 05-February-26			Bond Future	9.1871	9.1878	111.4898	111.4838	1,125
04/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	98214.5100	98208.5200	98.2145	98.2085	0
04/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R4R2 On 07-May-26			Bond Future	9.2443	9.2450	108.4012	108.3952	0
04/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	97312.0700	97306.0700	97.3121	97.3061	0
04/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R4R2 On 06-August-26			Bond Future	9.3054	9.3062	110.3670	110.3607	0
04/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	96949.7100	96943.3800	96.9497	96.9434	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R4R2 On 05-November-26			Bond Future	9.3725	9.3733	107.1874	107.1807	0
04/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	95964.8600	95958.1200	95.9649	95.9581	0
04/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/12/2025	R4R2 On 04-February-27			Bond Future	9.4498	9.4507	109.0274	109.0202	0
04/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	7199.3100	7198.0000	7.1993	7.1980	0
04/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1780.2900	1786.1900	1.7803	1.7862	0
04/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0