



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/02/2025 TO: 03/02/2025

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | 2029 On 06-February-25 | | | Bond Future | 133.85 | 133.8336 | 133.8484 | 133.8336 | 3,327.00 |
| 03/02/2025 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2029 On 08-May-25 | | | Bond Future | 135.12 | 135.1096 | 135.1242 | 135.1096 | 5,933.00 |
| 03/02/2025 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 2726 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2029 On 07-August-25 | | | Bond Future | 137.81 | 137.7907 | 137.8059 | 137.7907 | 0.00 |
| 03/02/2025 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 396 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2029 On 06-November-25 | | | Bond Future | 139.07 | 139.0586 | 139.0746 | 139.0586 | 68.00 |
| 03/02/2025 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 715 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 2029 On 05-February-26 | | | Bond Future | 141.74 | 141.7210 | 141.7379 | 141.7210 | 0.00 |
| 03/02/2025 | 2029 On 05-February-26 | 140.11 | Call | Bond Future | 1628 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2029 On 05-February-26 | 140.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2030 On 06-February-25 | | | Bond Future | 9.14 | 96.1273 | 95.7662 | 96.1273 | 87,106.00 |
| 03/02/2025 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 5660 | 6 | 6 | 6 | 0.00 |
| 03/02/2025 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 376 | 1 | 0 | 1 | 800.00 |
| 03/02/2025 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 2 | 0 | 0 | 0 | 800.00 |
| 03/02/2025 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 03/02/2025 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 1776 | 1 | 2 | 1 | 0.00 |
| 03/02/2025 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | | | Bond Future | 9.22 | 98.0297 | 97.6611 | 98.0297 | 61,761.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 2846 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.22 | Call | Bond Future | 1061 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.54 | Call | Bond Future | 1774 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 8.72 | Call | Bond Future | 343 | 0 | 0 | 0 | 300.00 |
| 03/02/2025 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 307 | 0 | 0 | 0 | 800.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 985 | 1 | 1 | 1 | 800.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 3025 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 8.95 | Call | Bond Future | 611 | 1 | 1 | 1 | 1,320.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.45 | Call | Bond Future | 1556 | 2 | 2 | 2 | 680.00 |
| 03/02/2025 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 9084 | 9 | 9 | 9 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 4018 | 4 | 4 | 4 | 1,640.00 |
| 03/02/2025 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 10427 | 11 | 10 | 11 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 5243 | 6 | 5 | 6 | 2,280.00 |
| 03/02/2025 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,280.00 |
| 03/02/2025 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,640.00 |
| 03/02/2025 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 124 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.45 | Put | Bond Future | 708 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 8.95 | Put | Bond Future | 1590 | 1 | 2 | 1 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 250 | 0 | 0 | 0 | 800.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 1118 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 2291 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.22 | Put | Bond Future | 1048 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.54 | Put | Bond Future | 601 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2030 On 08-May-25 | 8.72 | Put | Bond Future | 2178 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2030 On 07-August-25 | | | Bond Future | 9.31 | 95.9412 | 95.5656 | 95.9412 | 47,294.00 |
| 03/02/2025 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 6132 | 6 | 6 | 6 | 0.00 |
| 03/02/2025 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 9219 | 10 | 9 | 10 | 0.00 |
| 03/02/2025 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 4293 | 5 | 4 | 5 | 1,054.00 |
| 03/02/2025 | 2030 On 07-August-25 | 8.72 | Call | Bond Future | 551 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2030 On 07-August-25 | 9.22 | Call | Bond Future | 1264 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2030 On 07-August-25 | 9.81 | Call | Bond Future | 2521 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2030 On 07-August-25 | 9.81 | Put | Bond Future | 788 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2030 On 07-August-25 | 9.22 | Put | Bond Future | 1568 | 1 | 2 | 1 | 0.00 |
| 03/02/2025 | 2030 On 07-August-25 | 8.72 | Put | Bond Future | 2623 | 2 | 3 | 2 | 0.00 |
| 03/02/2025 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 9 | 0 | 0 | 0 | 1,054.00 |
| 03/02/2025 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2030 On 06-November-25 | | | Bond Future | 9.40 | 97.7968 | 97.4142 | 97.7968 | 0.00 |
| 03/02/2025 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2030 On 06-November-25 | 9.22 | Call | Bond Future | 1396 | 2 | 1 | 2 | 300.00 |
| 03/02/2025 | 2030 On 06-November-25 | 10.08 | Call | Bond Future | 3141 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2030 On 06-November-25 | 8.72 | Call | Bond Future | 705 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2030 On 06-November-25 | 9.22 | Put | Bond Future | 2012 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2030 On 06-November-25 | 10.08 | Put | Bond Future | 932 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2030 On 06-November-25 | 8.72 | Put | Bond Future | 3012 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 1525 | 1 | 2 | 1 | 0.00 |
| 03/02/2025 | 2030 On 05-February-26 | | | Bond Future | 9.53 | 95.6373 | 95.2478 | 95.6373 | 0.00 |
| 03/02/2025 | 2030 On 05-February-26 | 9.49 | Call | Bond Future | 1827 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2030 On 05-February-26 | 9.49 | Put | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2032 On 06-February-25 | | | Bond Future | 9.84 | 95.5266 | 95.0262 | 95.5266 | 48,534.00 |
| 03/02/2025 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 8478 | 9 | 8 | 9 | 0.00 |
| 03/02/2025 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 519 | 1 | 1 | 1 | 800.00 |
| 03/02/2025 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 3612 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 03/02/2025 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 116 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 800.00 |
| 03/02/2025 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 2014 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2032 On 08-May-25 | | | Bond Future | 9.92 | 93.2535 | 92.7429 | 93.2535 | 125,256.00 |
| 03/02/2025 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 4692 | 5 | 5 | 5 | 0.00 |
| 03/02/2025 | 2032 On 08-May-25 | 9.40 | Call | Bond Future | 481 | 1 | 0 | 1 | 300.00 |
| 03/02/2025 | 2032 On 08-May-25 | 9.90 | Call | Bond Future | 1370 | 2 | 1 | 2 | 300.00 |
| 03/02/2025 | 2032 On 08-May-25 | 10.28 | Call | Bond Future | 2434 | 3 | 2 | 3 | 0.00 |
| 03/02/2025 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 1418 | 2 | 1 | 2 | 800.00 |
| 03/02/2025 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 4926 | 5 | 5 | 5 | 0.00 |
| 03/02/2025 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 505 | 1 | 1 | 1 | 800.00 |
| 03/02/2025 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 1438 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 226 | 0 | 0 | 0 | 800.00 |
| 03/02/2025 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 2885 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2032 On 08-May-25 | 10.28 | Put | Bond Future | 800 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2032 On 08-May-25 | 9.90 | Put | Bond Future | 1483 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | 2032 On 08-May-25 | 9.40 | Put | Bond Future | 2957 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2032 On 07-August-25 | | | Bond Future | 10.02 | 95.0812 | 94.5609 | 95.0812 | 0.00 |
| 03/02/2025 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 8608 | 9 | 9 | 9 | 0.00 |
| 03/02/2025 | 2032 On 07-August-25 | 9.90 | Call | Bond Future | 1696 | 2 | 2 | 2 | 300.00 |
| 03/02/2025 | 2032 On 07-August-25 | 10.59 | Call | Bond Future | 3578 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | 2032 On 07-August-25 | 9.40 | Call | Bond Future | 800 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2032 On 07-August-25 | 9.90 | Put | Bond Future | 2249 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2032 On 07-August-25 | 10.59 | Put | Bond Future | 1064 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2032 On 07-August-25 | 9.40 | Put | Bond Future | 3659 | 3 | 4 | 3 | 0.00 |
| 03/02/2025 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 179 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2032 On 06-November-25 | | | Bond Future | 10.13 | 92.7587 | 92.2286 | 92.7587 | 0.00 |
| 03/02/2025 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 3064 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2032 On 06-November-25 | 9.40 | Call | Bond Future | 978 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2032 On 06-November-25 | 9.90 | Call | Bond Future | 1826 | 2 | 2 | 2 | 300.00 |
| 03/02/2025 | 2032 On 06-November-25 | 10.89 | Call | Bond Future | 4428 | 5 | 4 | 5 | 0.00 |
| 03/02/2025 | 2032 On 06-November-25 | 10.89 | Put | Bond Future | 1208 | 1 | 1 | 1 | 300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 2032 On 06-November-25 | 9.90 | Put | Bond Future | 2858 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2032 On 06-November-25 | 9.40 | Put | Bond Future | 4256 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 1832 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2032 On 05-February-26 | | | Bond Future | 10.27 | 94.5107 | 93.9709 | 94.5107 | 0.00 |
| 03/02/2025 | 2032 On 05-February-26 | 10.16 | Call | Bond Future | 2590 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2032 On 05-February-26 | 10.16 | Put | Bond Future | 3050 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2033 On 06-February-25 | | | Bond Future | 128.10 | 128.1983 | 128.0961 | 128.1983 | 4,220.00 |
| 03/02/2025 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 3156 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2033 On 08-May-25 | | | Bond Future | 129.16 | 129.2597 | 129.1551 | 129.2597 | 9,729.00 |
| 03/02/2025 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 1465 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | 2033 On 07-August-25 | | | Bond Future | 131.72 | 131.8248 | 131.7184 | 131.8248 | 0.00 |
| 03/02/2025 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 3068 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2033 On 06-November-25 | | | Bond Future | 132.77 | 132.8765 | 132.7686 | 132.8765 | 0.00 |
| 03/02/2025 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2033 On 05-February-26 | | | Bond Future | 135.31 | 135.4209 | 135.3113 | 135.4209 | 0.00 |
| 03/02/2025 | 2033 On 05-February-26 | 132.88 | Call | Bond Future | 2431 | 3 | 2 | 3 | 0.00 |
| 03/02/2025 | 2033 On 05-February-26 | 132.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2037 On 06-February-25 | | | Bond Future | 10.94 | 84.8723 | 84.2039 | 84.8723 | 107,483.00 |
| 03/02/2025 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 9743 | 10 | 10 | 10 | 0.00 |
| 03/02/2025 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2037 On 08-May-25 | | | Bond Future | 11.04 | 86.5520 | 85.8700 | 86.5520 | 61,744.00 |
| 03/02/2025 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 6803 | 7 | 7 | 7 | 0.00 |
| 03/02/2025 | 2037 On 08-May-25 | 10.50 | Call | Bond Future | 655 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2037 On 08-May-25 | 11.00 | Call | Bond Future | 1795 | 2 | 2 | 2 | 300.00 |
| 03/02/2025 | 2037 On 08-May-25 | 11.46 | Call | Bond Future | 3379 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 8174 | 9 | 8 | 9 | 15,000.00 |
| 03/02/2025 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 11639 | 12 | 12 | 12 | 7,500.00 |
| 03/02/2025 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 11867 | 13 | 12 | 13 | 7,500.00 |
| 03/02/2025 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2037 On 08-May-25 | 11.46 | Put | Bond Future | 1044 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2037 On 08-May-25 | 11.00 | Put | Bond Future | 2045 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2037 On 08-May-25 | 10.50 | Put | Bond Future | 3847 | 3 | 4 | 3 | 0.00 |
| 03/02/2025 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | | | Bond Future | 11.16 | 83.9877 | 83.2927 | 83.9877 | 73,915.00 |
| 03/02/2025 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 9823 | 10 | 10 | 10 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 6366 | 7 | 6 | 7 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 3531 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1179 | 1 | 1 | 1 | 2,341.00 |
| 03/02/2025 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1360 | 2 | 1 | 2 | 200.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 4979 | 6 | 5 | 6 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 2432 | 3 | 2 | 3 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.00 | Call | Bond Future | 2235 | 3 | 2 | 3 | 300.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.83 | Call | Bond Future | 5018 | 6 | 5 | 6 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 10.50 | Call | Bond Future | 1086 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 819 | 1 | 1 | 1 | 2,541.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.00 | Put | Bond Future | 3142 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.83 | Put | Bond Future | 1381 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | 2037 On 07-August-25 | 10.50 | Put | Bond Future | 4907 | 4 | 5 | 4 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 2942 | 3 | 3 | 3 | 2,541.00 |
| 03/02/2025 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 5602 | 5 | 6 | 5 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 1395 | 1 | 1 | 1 | 2,541.00 |
| 03/02/2025 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 4351 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 2095 | 2 | 2 | 2 | 2,541.00 |
| 03/02/2025 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 4703 | 4 | 5 | 4 | 0.00 |
| 03/02/2025 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 967 | 1 | 1 | 1 | 2,541.00 |
| 03/02/2025 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2037 On 06-November-25 | | | Bond Future | 11.28 | 85.6117 | 84.9035 | 85.6117 | 0.00 |
| 03/02/2025 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 4345 | 5 | 4 | 5 | 0.00 |
| 03/02/2025 | 2037 On 06-November-25 | 10.50 | Call | Bond Future | 1341 | 2 | 1 | 2 | 300.00 |
| 03/02/2025 | 2037 On 06-November-25 | 11.00 | Call | Bond Future | 2453 | 3 | 2 | 3 | 300.00 |
| 03/02/2025 | 2037 On 06-November-25 | 12.16 | Call | Bond Future | 6238 | 7 | 6 | 7 | 0.00 |
| 03/02/2025 | 2037 On 06-November-25 | 12.16 | Put | Bond Future | 1589 | 1 | 2 | 1 | 300.00 |
| 03/02/2025 | 2037 On 06-November-25 | 11.00 | Put | Bond Future | 4009 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 2037 On 06-November-25 | 10.50 | Put | Bond Future | 5784 | 5 | 6 | 5 | 0.00 |
| 03/02/2025 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 2449 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | 2037 On 05-February-26 | | | Bond Future | 11.41 | 82.9707 | 82.2494 | 82.9707 | 0.00 |
| 03/02/2025 | 2037 On 05-February-26 | 11.20 | Call | Bond Future | 3376 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | 2037 On 05-February-26 | 12.27 | Call | Bond Future | 6724 | 7 | 7 | 7 | 0.00 |
| 03/02/2025 | 2037 On 05-February-26 | 10.90 | Call | Bond Future | 2619 | 3 | 3 | 3 | 1,970.00 |
| 03/02/2025 | 2037 On 05-February-26 | 12.27 | Put | Bond Future | 2296 | 2 | 2 | 2 | 1,970.00 |
| 03/02/2025 | 2037 On 05-February-26 | 10.90 | Put | Bond Future | 5451 | 5 | 5 | 5 | 0.00 |
| 03/02/2025 | 2037 On 05-February-26 | 11.20 | Put | Bond Future | 4540 | 4 | 5 | 4 | 0.00 |
| 03/02/2025 | 2038 On 06-February-25 | | | Bond Future | 137.05 | 137.7964 | 137.0498 | 137.7964 | 366.00 |
| 03/02/2025 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 1820 | 3 | 2 | 3 | 0.00 |
| 03/02/2025 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2038 On 08-May-25 | | | Bond Future | 139.80 | 140.5575 | 139.7955 | 140.5575 | 2,940.00 |
| 03/02/2025 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 115 | 1 | 0 | 1 | 0.00 |
| 03/02/2025 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2038 On 07-August-25 | | | Bond Future | 140.45 | 141.2271 | 140.4504 | 141.2271 | 0.00 |
| 03/02/2025 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 890 | 2 | 1 | 2 | 0.00 |
| 03/02/2025 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2038 On 06-November-25 | | | Bond Future | 143.20 | 143.9932 | 143.2017 | 143.9932 | 0.00 |
| 03/02/2025 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 678 | 0 | 1 | 0 | 0.00 |
| 03/02/2025 | 2038 On 05-February-26 | | | Bond Future | 143.79 | 144.5917 | 143.7859 | 144.5917 | 0.00 |
| 03/02/2025 | 2038 On 05-February-26 | 143.20 | Call | Bond Future | 586 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | 2038 On 05-February-26 | 143.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2040 On 06-February-25 | | | Bond Future | 11.25 | 84.9291 | 84.1446 | 84.9291 | 44,350.00 |
| 03/02/2025 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 9719 | 11 | 10 | 11 | 0.00 |
| 03/02/2025 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 51 | 0 | 0 | 0 | 780.00 |
| 03/02/2025 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 2752 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 5653 | 6 | 6 | 6 | 0.00 |
| 03/02/2025 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 780.00 |
| 03/02/2025 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 4 | 0 | 0 | 0 | 780.00 |
| 03/02/2025 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 1651 | 1 | 2 | 1 | 0.00 |
| 03/02/2025 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2040 On 08-May-25 | | | Bond Future | 11.36 | 86.6099 | 85.8095 | 86.6099 | 27,756.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 7595 | 8 | 8 | 8 | 0.00 |
| 03/02/2025 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 8172 | 9 | 8 | 9 | 15,000.00 |
| 03/02/2025 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 11807 | 13 | 12 | 13 | 7,500.00 |
| 03/02/2025 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 11471 | 12 | 11 | 12 | 7,500.00 |
| 03/02/2025 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 37 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2040 On 07-August-25 | | | Bond Future | 11.48 | 83.7962 | 82.9804 | 83.7962 | 33,389.00 |
| 03/02/2025 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 10329 | 11 | 10 | 11 | 0.00 |
| 03/02/2025 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2040 On 06-November-25 | | | Bond Future | 11.60 | 85.4163 | 84.5850 | 85.4163 | 0.00 |
| 03/02/2025 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 4376 | 5 | 4 | 5 | 0.00 |
| 03/02/2025 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 2965 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2040 On 05-February-26 | | | Bond Future | 11.73 | 82.5209 | 81.6742 | 82.5209 | 0.00 |
| 03/02/2025 | 2040 On 05-February-26 | 11.49 | Call | Bond Future | 3662 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | 2040 On 05-February-26 | 11.49 | Put | Bond Future | 5109 | 5 | 5 | 5 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | | | Bond Future | 11.42 | 80.6149 | 79.7482 | 80.6149 | 16,109.00 |
| 03/02/2025 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 9289 | 10 | 9 | 10 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 6482 | 7 | 6 | 7 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 3604 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 12936 | 14 | 13 | 14 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 11.15 | Call | Bond Future | 46 | 0 | 0 | 0 | 8,825.00 |
| 03/02/2025 | 2044 On 06-February-25 | 10.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 8,825.00 |
| 03/02/2025 | 2044 On 06-February-25 | 11.50 | Call | Bond Future | 802 | 2 | 1 | 2 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 11.50 | Put | Bond Future | 267 | 0 | 0 | 0 | 8,825.00 |
| 03/02/2025 | 2044 On 06-February-25 | 11.15 | Put | Bond Future | 1781 | 1 | 2 | 1 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 10.65 | Put | Bond Future | 5163 | 4 | 5 | 4 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2044 On 08-May-25 | | | Bond Future | 11.52 | 82.2103 | 81.3261 | 82.2103 | 77,282.00 |
| 03/02/2025 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 7358 | 8 | 7 | 8 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 5824 | 7 | 6 | 7 | 0.00 |
| 03/02/2025 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 2617 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 652 | 1 | 1 | 1 | 2,490.00 |
| 03/02/2025 | 2044 On 08-May-25 | | Call | Bond Future | 0.06 | 0.0002 | 0.0001 | 0.0002 | 0.00 |
| 03/02/2025 | 2044 On 08-May-25 | | Put | Bond Future | 18673.95 | 17.7899 | 18.6740 | 17.7899 | 0.00 |
| 03/02/2025 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 1822 | 2 | 2 | 2 | 2,490.00 |
| 03/02/2025 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 4607 | 4 | 5 | 4 | 0.00 |
| 03/02/2025 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 592 | 0 | 1 | 0 | 2,490.00 |
| 03/02/2025 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 357 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2044 On 07-August-25 | | | Bond Future | 11.64 | 79.4357 | 78.5343 | 79.4357 | 16.00 |
| 03/02/2025 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 9973 | 11 | 10 | 11 | 0.00 |
| 03/02/2025 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 477 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2044 On 06-November-25 | | | Bond Future | 11.75 | 80.9714 | 80.0529 | 80.9714 | 0.00 |
| 03/02/2025 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 4098 | 5 | 4 | 5 | 0.00 |
| 03/02/2025 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 3334 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | 2044 On 05-February-26 | | | Bond Future | 11.88 | 78.1172 | 77.1816 | 78.1172 | 0.00 |
| 03/02/2025 | 2044 On 05-February-26 | 11.56 | Call | Bond Future | 3555 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | 2044 On 05-February-26 | 11.56 | Put | Bond Future | 5526 | 5 | 6 | 5 | 0.00 |
| 03/02/2025 | 2046 On 06-February-25 | | | Bond Future | 119.21 | 120.1013 | 119.2093 | 120.1013 | 8,406.00 |
| 03/02/2025 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 5199 | 6 | 5 | 6 | 0.00 |
| 03/02/2025 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2046 On 08-May-25 | | | Bond Future | 119.39 | 120.2989 | 119.3886 | 120.2989 | 19,726.00 |
| 03/02/2025 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 2581 | 2 | 3 | 2 | 0.00 |
| 03/02/2025 | 2046 On 07-August-25 | | | Bond Future | 121.76 | 122.6860 | 121.7580 | 122.6860 | 0.00 |
| 03/02/2025 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 3068 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2046 On 06-November-25 | | | Bond Future | 121.89 | 122.8398 | 121.8940 | 122.8398 | 0.00 |
| 03/02/2025 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 3516 | 3 | 4 | 3 | 0.00 |
| 03/02/2025 | 2046 On 05-February-26 | | | Bond Future | 124.23 | 125.1905 | 124.2272 | 125.1905 | 0.00 |
| 03/02/2025 | 2046 On 05-February-26 | 121.65 | Call | Bond Future | 2577 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | 2046 On 05-February-26 | 121.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2050 On 06-February-25 | | | Bond Future | 118.81 | 119.3187 | 118.8119 | 119.3187 | 7,469.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 3212 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2050 On 08-May-25 | | | Bond Future | 121.19 | 121.7098 | 121.1922 | 121.7098 | 16,345.00 |
| 03/02/2025 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 32 | 1 | 0 | 1 | 0.00 |
| 03/02/2025 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2050 On 07-August-25 | | | Bond Future | 121.24 | 121.7635 | 121.2361 | 121.7635 | 0.00 |
| 03/02/2025 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 1346 | 2 | 1 | 2 | 0.00 |
| 03/02/2025 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2050 On 06-November-25 | | | Bond Future | 123.61 | 124.1482 | 123.6109 | 124.1482 | 0.00 |
| 03/02/2025 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 809 | 0 | 1 | 0 | 0.00 |
| 03/02/2025 | 2050 On 05-February-26 | | | Bond Future | 123.57 | 124.1193 | 123.5723 | 124.1193 | 0.00 |
| 03/02/2025 | 2050 On 05-February-26 | 122.82 | Call | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | 2050 On 05-February-26 | 122.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | AL37 On 06-February-25 | | | Index Future | 1071.03 | 1075.3850 | 1071.0260 | 1075.3850 | 0.00 |
| 03/02/2025 | AL37 On 08-May-25 | | | Index Future | 1092.21 | 1096.6670 | 1092.2100 | 1096.6670 | 0.00 |
| 03/02/2025 | AL37 On 07-August-25 | | | Index Future | 1113.63 | 1118.1690 | 1113.6340 | 1118.1690 | 0.00 |
| 03/02/2025 | AL37 On 06-November-25 | | | Index Future | 1135.21 | 1139.8220 | 1135.2100 | 1139.8220 | 0.00 |
| 03/02/2025 | AL37 On 05-February-26 | | | Index Future | 1156.72 | 1161.4070 | 1156.7190 | 1161.4070 | 0.00 |
| 03/02/2025 | AL7T On 06-February-25 | | | Index Future | 1281.83 | 1290.4530 | 1281.8330 | 1290.4530 | 0.00 |
| 03/02/2025 | AL7T On 08-May-25 | | | Index Future | 1307.19 | 1315.9910 | 1307.1870 | 1315.9910 | 0.00 |
| 03/02/2025 | AL7T On 07-August-25 | | | Index Future | 1332.83 | 1341.7920 | 1332.8270 | 1341.7920 | 0.00 |
| 03/02/2025 | AL7T On 06-November-25 | | | Index Future | 1358.65 | 1367.7760 | 1358.6500 | 1367.7760 | 0.00 |
| 03/02/2025 | AL7T On 05-February-26 | | | Index Future | 1384.39 | 1393.6780 | 1384.3930 | 1393.6780 | 0.00 |
| 03/02/2025 | ALBI On 06-February-25 | | | Index Future | 1101.83 | 1108.8500 | 1101.8300 | 1108.8500 | 27.00 |
| 03/02/2025 | ALBI On 08-May-25 | | | Index Future | 1123.62 | 1130.7940 | 1123.6240 | 1130.7940 | 71.00 |
| 03/02/2025 | ALBI On 07-August-25 | | | Index Future | 1145.66 | 1152.9640 | 1145.6630 | 1152.9640 | 0.00 |
| 03/02/2025 | ALBI On 06-November-25 | | | Index Future | 1167.86 | 1175.2910 | 1167.8600 | 1175.2910 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | ALBI On 05-February-26 | | | Index Future | 1189.99 | 1197.5480 | 1189.9880 | 1197.5480 | 0.00 |
| 03/02/2025 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 03/02/2025 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 03/02/2025 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 03/02/2025 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 03/02/2025 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | CR33 On 31-March-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | CR38 On 31-March-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | ES33 On 06-February-25 | | | Bond Future | 11.18 | 83.6109 | 83.0743 | 83.6109 | 0.00 |
| 03/02/2025 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 9343 | 10 | 9 | 10 | 0.00 |
| 03/02/2025 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES33 On 08-May-25 | | | Bond Future | 11.31 | 81.4877 | 80.9401 | 81.4877 | 0.00 |
| 03/02/2025 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 6168 | 7 | 6 | 7 | 0.00 |
| 03/02/2025 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES33 On 07-August-25 | | | Bond Future | 11.45 | 83.1043 | 82.5461 | 83.1043 | 0.00 |
| 03/02/2025 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 8742 | 9 | 9 | 9 | 0.00 |
| 03/02/2025 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES33 On 06-November-25 | | | Bond Future | 11.61 | 80.9348 | 80.3659 | 80.9348 | 0.00 |
| 03/02/2025 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 1716 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES33 On 05-February-26 | | | Bond Future | 11.79 | 82.4815 | 81.9021 | 82.4815 | 0.00 |
| 03/02/2025 | ES33 On 05-February-26 | 11.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES33 On 05-February-26 | 11.49 | Put | Bond Future | 1293 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | ES42 On 06-February-25 | | | Bond Future | 11.73 | 79.5878 | 78.8460 | 79.5878 | 0.00 |
| 03/02/2025 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 10453 | 11 | 10 | 11 | 0.00 |
| 03/02/2025 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES42 On 08-May-25 | | | Bond Future | 11.85 | 76.9159 | 76.1589 | 76.9159 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 7528 | 8 | 8 | 8 | 0.00 |
| 03/02/2025 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES42 On 07-August-25 | | | Bond Future | 11.97 | 78.4412 | 77.6695 | 78.4412 | 0.00 |
| 03/02/2025 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 9397 | 10 | 9 | 10 | 0.00 |
| 03/02/2025 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES42 On 06-November-25 | | | Bond Future | 12.10 | 75.7111 | 74.9245 | 75.7111 | 0.00 |
| 03/02/2025 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 1591 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES42 On 05-February-26 | | | Bond Future | 12.25 | 77.1559 | 76.3545 | 77.1559 | 0.00 |
| 03/02/2025 | ES42 On 05-February-26 | 11.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | ES42 On 05-February-26 | 11.85 | Put | Bond Future | 2245 | 1 | 2 | 1 | 0.00 |
| 03/02/2025 | GOVI On 06-February-25 | | | GOVI | 1085.12 | 1091.9370 | 1085.1160 | 1091.9370 | 61.00 |
| 03/02/2025 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1131160 | 120 | 113 | 120 | 0.00 |
| 03/02/2025 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | GOVI On 08-May-25 | | | GOVI | 1106.58 | 1113.5470 | 1106.5800 | 1113.5470 | 638.00 |
| 03/02/2025 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 845800 | 92 | 85 | 92 | 0.00 |
| 03/02/2025 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | GOVI On 07-August-25 | | | GOVI | 1128.29 | 1135.3790 | 1128.2850 | 1135.3790 | 0.00 |
| 03/02/2025 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1172850 | 124 | 117 | 124 | 0.00 |
| 03/02/2025 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | GOVI On 06-November-25 | | | GOVI | 1150.15 | 1157.3660 | 1150.1450 | 1157.3660 | 0.00 |
| 03/02/2025 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 381450 | 45 | 38 | 45 | 0.00 |
| 03/02/2025 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | GOVI On 05-February-26 | | | GOVI | 1171.94 | 1179.2830 | 1171.9370 | 1179.2830 | 0.00 |
| 03/02/2025 | GOVI On 05-February-26 | 1,150.00 | Call | GOVI | 219370 | 29 | 22 | 29 | 0.00 |
| 03/02/2025 | GOVI On 05-February-26 | 1,150.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 03/02/2025 | IGOV On 06-February-25 | | | Index Future | 370.57 | 371.7120 | 370.5680 | 371.7120 | 0.00 |
| 03/02/2025 | IGOV On 08-May-25 | | | Index Future | 377.99 | 379.1610 | 377.9900 | 379.1610 | 886.00 |
| 03/02/2025 | IGOV On 07-August-25 | | | Index Future | 385.50 | 386.6850 | 385.4950 | 386.6850 | 0.00 |
| 03/02/2025 | IGOV On 06-November-25 | | | Index Future | 393.05 | 394.2620 | 393.0520 | 394.2620 | 0.00 |
| 03/02/2025 | IGOV On 05-February-26 | | | Index Future | 400.59 | 401.8160 | 400.5870 | 401.8160 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 03/02/2025 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 03/02/2025 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 03/02/2025 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 03/02/2025 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 03/02/2025 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 03/02/2025 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 03/02/2025 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 03/02/2025 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 03/02/2025 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 03/02/2025 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 03/02/2025 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 03/02/2025 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 03/02/2025 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6330 | 91.6330 | 91.6330 | 0.00 |
| 03/02/2025 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.30 | 91.7050 | 91.7050 | 91.7050 | 0.00 |
| 03/02/2025 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 03/02/2025 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 03/02/2025 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 03/02/2025 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 03/02/2025 | R033 On 06-February-25 | | | Bond Future | 10.06 | 103.9514 | 103.3531 | 103.9514 | 9,329.00 |
| 03/02/2025 | R033 On 06-February-25 | 10.33 | Call | Bond Future | 1493 | 2 | 1 | 2 | 0.00 |
| 03/02/2025 | R033 On 06-February-25 | 10.33 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R033 On 08-May-25 | | | Bond Future | 10.15 | 100.9609 | 100.3503 | 100.9609 | 9,365.00 |
| 03/02/2025 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 2180 | 3 | 2 | 3 | 0.00 |
| 03/02/2025 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 1231 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R033 On 07-August-25 | | | Bond Future | 10.25 | 102.9395 | 102.3173 | 102.9395 | 0.00 |
| 03/02/2025 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 2509 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 2115 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R033 On 06-November-25 | | | Bond Future | 10.37 | 99.8860 | 99.2520 | 99.8860 | 0.00 |
| 03/02/2025 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 2609 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 2813 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R033 On 05-February-26 | | | Bond Future | 10.51 | 101.7720 | 101.1264 | 101.7720 | 0.00 |
| 03/02/2025 | R033 On 05-February-26 | 10.49 | Call | Bond Future | 3241 | 4 | 3 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | R033 On 05-February-26 | 10.49 | Put | Bond Future | 3324 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R035 On 06-February-25 | | | Bond Future | 10.50 | 94.7466 | 94.0642 | 94.7466 | 47,911.00 |
| 03/02/2025 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 10043 | 11 | 10 | 11 | 0.00 |
| 03/02/2025 | R035 On 06-February-25 | 11.10 | Call | Bond Future | 3328 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | R035 On 06-February-25 | 10.10 | Call | Bond Future | 9 | 0 | 0 | 0 | 15,000.00 |
| 03/02/2025 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 60 | 0 | 0 | 0 | 100.00 |
| 03/02/2025 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 131 | 1 | 0 | 1 | 1,000.00 |
| 03/02/2025 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 4402 | 5 | 4 | 5 | 0.00 |
| 03/02/2025 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 989 | 2 | 1 | 2 | 0.00 |
| 03/02/2025 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 146 | 0 | 0 | 0 | 1,100.00 |
| 03/02/2025 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,100.00 |
| 03/02/2025 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 1448 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R035 On 06-February-25 | 10.10 | Put | Bond Future | 2334 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R035 On 06-February-25 | 11.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 7,500.00 |
| 03/02/2025 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | | | Bond Future | 10.60 | 92.1128 | 91.4165 | 92.1128 | 60,280.00 |
| 03/02/2025 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 6526 | 7 | 7 | 7 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 10.08 | Call | Bond Future | 588 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | R035 On 08-May-25 | 10.58 | Call | Bond Future | 1702 | 2 | 2 | 2 | 300.00 |
| 03/02/2025 | R035 On 08-May-25 | 11.01 | Call | Bond Future | 3181 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 6157 | 7 | 6 | 7 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 2951 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 1318 | 2 | 1 | 2 | 150.00 |
| 03/02/2025 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 10807 | 11 | 11 | 11 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 13744 | 14 | 14 | 14 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 5072 | 6 | 5 | 6 | 400.00 |
| 03/02/2025 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 6 | 0 | 0 | 0 | 400.00 |
| 03/02/2025 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 36 | 0 | 0 | 0 | 400.00 |
| 03/02/2025 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 423 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 1008 | 1 | 1 | 1 | 150.00 |
| 03/02/2025 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 2199 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 274 | 0 | 0 | 0 | 150.00 |
| 03/02/2025 | R035 On 08-May-25 | 11.01 | Put | Bond Future | 914 | 1 | 1 | 1 | 300.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | R035 On 08-May-25 | 10.08 | Put | Bond Future | 3536 | 3 | 4 | 3 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 10.58 | Put | Bond Future | 1795 | 1 | 2 | 1 | 0.00 |
| 03/02/2025 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 236 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R035 On 07-August-25 | | | Bond Future | 10.70 | 93.9185 | 93.2088 | 93.9185 | 0.00 |
| 03/02/2025 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 10112 | 11 | 10 | 11 | 0.00 |
| 03/02/2025 | R035 On 07-August-25 | 10.08 | Call | Bond Future | 1006 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | R035 On 07-August-25 | 10.58 | Call | Bond Future | 2128 | 2 | 2 | 2 | 300.00 |
| 03/02/2025 | R035 On 07-August-25 | 11.34 | Call | Bond Future | 4659 | 5 | 5 | 5 | 0.00 |
| 03/02/2025 | R035 On 07-August-25 | 11.30 | Call | Bond Future | 4507 | 5 | 5 | 5 | 0.00 |
| 03/02/2025 | R035 On 07-August-25 | 11.30 | Put | Bond Future | 1316 | 1 | 1 | 1 | 8,500.00 |
| 03/02/2025 | R035 On 07-August-25 | 11.34 | Put | Bond Future | 1260 | 1 | 1 | 1 | 300.00 |
| 03/02/2025 | R035 On 07-August-25 | 10.58 | Put | Bond Future | 2792 | 2 | 3 | 2 | 0.00 |
| 03/02/2025 | R035 On 07-August-25 | 10.08 | Put | Bond Future | 4485 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | | | Bond Future | 10.82 | 91.2292 | 90.5061 | 91.2292 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 4242 | 5 | 4 | 5 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 10.08 | Call | Bond Future | 1319 | 2 | 1 | 2 | 300.00 |
| 03/02/2025 | R035 On 06-November-25 | 10.58 | Call | Bond Future | 2403 | 3 | 2 | 3 | 300.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.67 | Call | Bond Future | 5900 | 6 | 6 | 6 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 10.95 | Call | Bond Future | 3443 | 4 | 3 | 4 | 250.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.95 | Call | Bond Future | 6960 | 8 | 7 | 8 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.45 | Call | Bond Future | 5102 | 6 | 5 | 6 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 9.91 | Call | Bond Future | 1043 | 1 | 1 | 1 | 2,000.00 |
| 03/02/2025 | R035 On 06-November-25 | 10.41 | Call | Bond Future | 1990 | 2 | 2 | 2 | 2,000.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.43 | Call | Bond Future | 5031 | 6 | 5 | 6 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.43 | Put | Bond Future | 1857 | 2 | 2 | 2 | 2,000.00 |
| 03/02/2025 | R035 On 06-November-25 | 10.41 | Put | Bond Future | 4215 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 9.91 | Put | Bond Future | 6080 | 6 | 6 | 6 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.45 | Put | Bond Future | 1826 | 2 | 2 | 2 | 250.00 |
| 03/02/2025 | R035 On 06-November-25 | 10.95 | Put | Bond Future | 2754 | 2 | 3 | 2 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.95 | Put | Bond Future | 1198 | 1 | 1 | 1 | 250.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.67 | Put | Bond Future | 1519 | 1 | 2 | 1 | 300.00 |
| 03/02/2025 | R035 On 06-November-25 | 10.58 | Put | Bond Future | 3696 | 3 | 4 | 3 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 10.08 | Put | Bond Future | 5387 | 5 | 5 | 5 | 0.00 |
| 03/02/2025 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 2246 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | R035 On 05-February-26 | | | Bond Future | 10.96 | 92.9529 | 92.2165 | 92.9529 | 0.00 |
| 03/02/2025 | R035 On 05-February-26 | 10.79 | Call | Bond Future | 3202 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | R035 On 05-February-26 | 10.79 | Put | Bond Future | 4080 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | R038 On 06-February-25 | | | Bond Future | 11.02 | 103.7518 | 103.0053 | 103.7518 | 9,232.00 |
| 03/02/2025 | R038 On 06-February-25 | 11.24 | Call | Bond Future | 1592 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R038 On 06-February-25 | 11.24 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R038 On 08-May-25 | | | Bond Future | 11.13 | 100.3155 | 99.5539 | 100.3155 | 8,994.00 |
| 03/02/2025 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 2557 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 1800 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R038 On 07-August-25 | | | Bond Future | 11.24 | 102.2814 | 101.5052 | 102.2814 | 0.00 |
| 03/02/2025 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 3021 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 3037 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R038 On 06-November-25 | | | Bond Future | 11.37 | 98.7735 | 97.9826 | 98.7735 | 0.00 |
| 03/02/2025 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 3221 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | R038 On 06-November-25 | 12.33 | Call | Bond Future | 7532 | 8 | 8 | 8 | 0.00 |
| 03/02/2025 | R038 On 06-November-25 | 10.98 | Call | Bond Future | 2437 | 3 | 2 | 3 | 1,770.00 |
| 03/02/2025 | R038 On 06-November-25 | 12.33 | Put | Bond Future | 1656 | 1 | 2 | 1 | 1,770.00 |
| 03/02/2025 | R038 On 06-November-25 | 10.98 | Put | Bond Future | 4982 | 5 | 5 | 5 | 0.00 |
| 03/02/2025 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | R038 On 05-February-26 | | | Bond Future | 11.51 | 100.6380 | 99.8324 | 100.6380 | 0.00 |
| 03/02/2025 | R038 On 05-February-26 | 11.44 | Call | Bond Future | 4332 | 5 | 4 | 5 | 0.00 |
| 03/02/2025 | R038 On 05-February-26 | 11.44 | Put | Bond Future | 4785 | 4 | 5 | 4 | 0.00 |
| 03/02/2025 | R053 On 06-February-25 | | | Bond Future | 11.33 | 107.9845 | 106.7713 | 107.9845 | 2,205.00 |
| 03/02/2025 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 12391 | 14 | 12 | 14 | 0.00 |
| 03/02/2025 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R053 On 08-May-25 | | | Bond Future | 11.42 | 104.2547 | 103.0172 | 104.2547 | 22,674.00 |
| 03/02/2025 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 9856 | 11 | 10 | 11 | 0.00 |
| 03/02/2025 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 406 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R053 On 07-August-25 | | | Bond Future | 11.53 | 106.2979 | 105.0363 | 106.2979 | 0.00 |
| 03/02/2025 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 12960 | 14 | 13 | 14 | 0.00 |
| 03/02/2025 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 758 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R053 On 06-November-25 | | | Bond Future | 11.64 | 102.4892 | 101.2036 | 102.4892 | 0.00 |
| 03/02/2025 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 5279 | 6 | 5 | 6 | 0.00 |
| 03/02/2025 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 4289 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | R053 On 05-February-26 | | | Bond Future | 11.76 | 104.4235 | 103.1140 | 104.4235 | 0.00 |
| 03/02/2025 | R053 On 05-February-26 | 11.49 | Call | Bond Future | 4616 | 5 | 5 | 5 | 0.00 |
| 03/02/2025 | R053 On 05-February-26 | 11.49 | Put | Bond Future | 6836 | 6 | 7 | 6 | 0.00 |
| 03/02/2025 | R186 On 06-February-25 | | | Bond Future | 8.25 | 105.3076 | 105.2826 | 105.3076 | 44,199.00 |
| 03/02/2025 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R186 On 08-May-25 | | | Bond Future | 8.29 | 107.3916 | 107.3658 | 107.3916 | 156,533.00 |
| 03/02/2025 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 486 | 1 | 0 | 1 | 0.00 |
| 03/02/2025 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 218 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R186 On 07-August-25 | | | Bond Future | 8.36 | 104.1875 | 104.1615 | 104.1875 | 0.00 |
| 03/02/2025 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1774 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1264 | 1 | 1 | 1 | 1,983.00 |
| 03/02/2025 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2440 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 53 | 0 | 0 | 0 | 1,983.00 |
| 03/02/2025 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 169 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R186 On 06-November-25 | | | Bond Future | 8.48 | 106.2027 | 106.1766 | 106.2027 | 447.00 |
| 03/02/2025 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 640 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R186 On 05-February-26 | | | Bond Future | 8.74 | 102.9023 | 102.8760 | 102.9023 | 0.00 |
| 03/02/2025 | R186 On 05-February-26 | 8.43 | Call | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R186 On 05-February-26 | 8.43 | Put | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R202 On 06-February-25 | | | Bond Future | 267.78 | 267.8009 | 267.7798 | 267.8009 | 781.00 |
| 03/02/2025 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R202 On 08-May-25 | | | Bond Future | 273.14 | 273.1672 | 273.1447 | 273.1672 | 1,084.00 |
| 03/02/2025 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 835 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R202 On 07-August-25 | | | Bond Future | 273.34 | 273.3664 | 273.3441 | 273.3664 | 0.00 |
| 03/02/2025 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 1744 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R202 On 06-November-25 | | | Bond Future | 278.70 | 278.7208 | 278.6991 | 278.7208 | 0.00 |
| 03/02/2025 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 3059 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | R202 On 05-February-26 | | | Bond Future | 278.72 | 278.7363 | 278.7155 | 278.7363 | 0.00 |
| 03/02/2025 | R202 On 05-February-26 | 277.82 | Call | Bond Future | 895 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R202 On 05-February-26 | 277.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R209 On 06-February-25 | | | Bond Future | 10.74 | 74.1077 | 73.5215 | 74.1077 | 6,168.00 |
| 03/02/2025 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 8014 | 9 | 8 | 9 | 0.00 |
| 03/02/2025 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R209 On 08-May-25 | | | Bond Future | 10.84 | 72.4201 | 71.8220 | 72.4201 | 16,471.00 |
| 03/02/2025 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 5318 | 6 | 5 | 6 | 0.00 |
| 03/02/2025 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R209 On 07-August-25 | | | Bond Future | 10.94 | 73.8395 | 73.2299 | 73.8395 | 0.00 |
| 03/02/2025 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 8293 | 9 | 8 | 9 | 0.00 |
| 03/02/2025 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 342 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R209 On 06-November-25 | | | Bond Future | 11.05 | 72.1150 | 71.4939 | 72.1150 | 0.00 |
| 03/02/2025 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 3407 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 2342 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R209 On 05-February-26 | | | Bond Future | 11.17 | 73.4772 | 72.8446 | 73.4772 | 0.00 |
| 03/02/2025 | R209 On 05-February-26 | 10.93 | Call | Bond Future | 2822 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R209 On 05-February-26 | 10.93 | Put | Bond Future | 3989 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | R210 On 06-February-25 | | | Bond Future | 243.01 | 243.0300 | 243.0086 | 243.0300 | 693.00 |
| 03/02/2025 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 3399 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R210 On 08-May-25 | | | Bond Future | 244.53 | 244.5512 | 244.5286 | 244.5512 | 1,180.00 |
| 03/02/2025 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 3501 | 3 | 4 | 3 | 0.00 |
| 03/02/2025 | R210 On 07-August-25 | | | Bond Future | 249.38 | 249.4038 | 249.3814 | 249.4038 | 0.00 |
| 03/02/2025 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 941 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R210 On 06-November-25 | | | Bond Future | 250.86 | 250.8796 | 250.8578 | 250.8796 | 0.00 |
| 03/02/2025 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 1282 | 1 | 1 | 1 | 0.00 |
| 03/02/2025 | R210 On 05-February-26 | | | Bond Future | 255.66 | 255.6822 | 255.6609 | 255.6822 | 0.00 |
| 03/02/2025 | R210 On 05-February-26 | 253.10 | Call | Bond Future | 2561 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R210 On 05-February-26 | 253.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | R213 On 06-February-25 | | | Bond Future | 9.53 | 92.1737 | 91.7351 | 92.1737 | 92,094.00 |
| 03/02/2025 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 7239 | 8 | 7 | 8 | 0.00 |
| 03/02/2025 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R213 On 08-May-25 | | | Bond Future | 9.61 | 90.4415 | 89.9940 | 90.4415 | 101,390.00 |
| 03/02/2025 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 3838 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 234 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R213 On 07-August-25 | | | Bond Future | 9.70 | 92.2145 | 91.7584 | 92.2145 | 17.00 |
| 03/02/2025 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 7439 | 8 | 7 | 8 | 0.00 |
| 03/02/2025 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R213 On 06-November-25 | | | Bond Future | 9.81 | 90.4446 | 89.9800 | 90.4446 | 0.00 |
| 03/02/2025 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2551 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 1641 | 1 | 2 | 1 | 0.00 |
| 03/02/2025 | R213 On 05-February-26 | | | Bond Future | 9.94 | 92.1543 | 91.6812 | 92.1543 | 0.00 |
| 03/02/2025 | R213 On 05-February-26 | 9.89 | Call | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R213 On 05-February-26 | 9.89 | Put | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 03/02/2025 | R214 On 06-February-25 | | | Bond Future | 11.18 | 69.0541 | 68.3783 | 69.0541 | 10,411.00 |
| 03/02/2025 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 7538 | 8 | 8 | 8 | 0.00 |
| 03/02/2025 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 11449 | 12 | 11 | 12 | 0.00 |
| 03/02/2025 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 2971 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 5415 | 6 | 5 | 6 | 0.00 |
| 03/02/2025 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R214 On 08-May-25 | | | Bond Future | 11.27 | 67.1185 | 66.4290 | 67.1185 | 16,332.00 |
| 03/02/2025 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 5896 | 7 | 6 | 7 | 0.00 |
| 03/02/2025 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R214 On 07-August-25 | | | Bond Future | 11.37 | 68.4342 | 67.7314 | 68.4342 | 0.00 |
| 03/02/2025 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 8073 | 9 | 8 | 9 | 0.00 |
| 03/02/2025 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 428 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R214 On 06-November-25 | | | Bond Future | 11.48 | 66.4578 | 65.7416 | 66.4578 | 0.00 |
| 03/02/2025 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 3414 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 2605 | 2 | 3 | 2 | 0.00 |
| 03/02/2025 | R214 On 05-February-26 | | | Bond Future | 11.60 | 67.7134 | 66.9839 | 67.7134 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/02/2025 | R214 On 05-February-26 | 11.26 | Call | Bond Future | 2826 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R214 On 05-February-26 | 11.26 | Put | Bond Future | 4618 | 4 | 5 | 4 | 0.00 |
| 03/02/2025 | R248 On 06-February-25 | | | Bond Future | 11.37 | 83.5701 | 82.7390 | 83.5701 | 205,684.00 |
| 03/02/2025 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 8123 | 9 | 8 | 9 | 0.00 |
| 03/02/2025 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 660.00 |
| 03/02/2025 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 16 | 0 | 0 | 0 | 660.00 |
| 03/02/2025 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 2190 | 3 | 2 | 3 | 0.00 |
| 03/02/2025 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 25 | 0 | 0 | 0 | 660.00 |
| 03/02/2025 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 2510 | 2 | 3 | 2 | 0.00 |
| 03/02/2025 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 7654 | 7 | 8 | 7 | 0.00 |
| 03/02/2025 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R248 On 08-May-25 | | | Bond Future | 11.46 | 80.7786 | 79.9308 | 80.7786 | 268,695.00 |
| 03/02/2025 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 7228 | 8 | 7 | 8 | 0.00 |
| 03/02/2025 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 354 | 0 | 0 | 0 | 0.00 |
| 03/02/2025 | R248 On 07-August-25 | | | Bond Future | 11.57 | 82.3621 | 81.4979 | 82.3621 | 0.00 |
| 03/02/2025 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 10041 | 11 | 10 | 11 | 0.00 |
| 03/02/2025 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 577 | 0 | 1 | 0 | 0.00 |
| 03/02/2025 | R248 On 06-November-25 | | | Bond Future | 11.68 | 79.5125 | 78.6319 | 79.5125 | 0.00 |
| 03/02/2025 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 3863 | 4 | 4 | 4 | 0.00 |
| 03/02/2025 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 3474 | 3 | 3 | 3 | 0.00 |
| 03/02/2025 | R248 On 05-February-26 | | | Bond Future | 11.80 | 81.0144 | 80.1174 | 81.0144 | 0.00 |
| 03/02/2025 | R248 On 05-February-26 | 11.46 | Call | Bond Future | 3383 | 4 | 3 | 4 | 0.00 |
| 03/02/2025 | R248 On 05-February-26 | 11.46 | Put | Bond Future | 5573 | 5 | 6 | 5 | 0.00 |
| 03/02/2025 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 03/02/2025 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |