



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: 06/01/2025 TO: 06/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	2029 On 06-February-25			Bond Future	134.48	134.5513	134.4817	134.5513	8,604.00
06/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2082	2	2	2	0.00
06/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2029 On 08-May-25			Bond Future	135.81	135.8839	135.8132	135.8839	728.00
06/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
06/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2037	2	2	2	0.00
06/01/2025	2029 On 07-August-25			Bond Future	138.55	138.6194	138.5477	138.6194	0.00
06/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1138	1	1	1	0.00
06/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2029 On 06-November-25			Bond Future	139.83	139.9007	139.8282	139.9007	0.00
06/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	38	0	0	0	0.00
06/01/2025	2029 On 06-November-25	139.79	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
06/01/2025	2029 On 05-February-26			Bond Future	142.52	142.5894	142.5161	142.5894	0.00
06/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2406	2	2	2	0.00
06/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2030 On 06-February-25			Bond Future	9.03	96.1331	96.1940	96.1331	159,598.00
06/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6088	6	6	6	0.00
06/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	159	0	0	0	800.00
06/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	961	1	1	1	800.00
06/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2547	3	3	3	0.00
06/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	47	0	0	0	800.00
06/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	379	0	0	0	0.00
06/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1505	2	2	2	0.00
06/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2030 On 08-May-25			Bond Future	9.09	98.0678	98.1302	98.0678	0.00
06/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3323	3	3	3	0.00
06/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	927	1	1	1	1,320.00
06/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1981	2	2	2	680.00
06/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9556	9	10	9	0.00
06/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4509	4	5	4	1,640.00
06/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10897	11	11	11	0.00
06/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5742	6	6	6	2,280.00
06/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1359	1	1	1	800.00
06/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3505	3	4	3	0.00
06/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	549	1	1	1	800.00
06/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1023	1	1	1	0.00
06/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	261	0	0	0	800.00
06/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2064	2	2	2	0.00
06/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
06/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	71	0	0	0	0.00
06/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	3	0	0	0	1,640.00
06/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	145	0	0	0	0.00
06/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1437	1	1	1	0.00
06/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	663	1	1	1	0.00
06/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	290	0	0	0	0.00
06/01/2025	2030 On 07-August-25			Bond Future	9.16	96.0082	96.0722	96.0082	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
06/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6678	7	7	7	0.00
06/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9738	10	10	10	0.00
06/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4786	5	5	5	1,054.00
06/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	22	0	0	0	1,054.00
06/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	299	0	0	0	0.00
06/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	137	0	0	0	0.00
06/01/2025	2030 On 06-November-25			Bond Future	9.25	97.8653	97.9309	97.8653	0.00
06/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2289	2	2	2	0.00
06/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1325	1	1	1	0.00
06/01/2025	2030 On 05-February-26			Bond Future	9.36	95.7135	95.7808	95.7135	0.00
06/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2133	2	2	2	0.00
06/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1731	2	2	2	0.00
06/01/2025	2032 On 06-February-25			Bond Future	9.68	95.6924	95.7945	95.6924	120,640.00
06/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9248	9	9	9	0.00
06/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	248	0	0	0	800.00
06/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1559	2	2	2	800.00
06/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4423	4	4	4	0.00
06/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	43	0	0	0	800.00
06/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	387	0	0	0	0.00
06/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1494	2	1	2	0.00
06/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	1	0	0	0	0.00
06/01/2025	2032 On 08-May-25			Bond Future	9.75	93.4540	93.5585	93.4540	37,405.00
06/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5504	5	6	5	0.00
06/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	887	1	1	1	800.00
06/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	2031	2	2	2	800.00
06/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5741	6	6	6	0.00
06/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	226	0	0	0	800.00
06/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1235	1	1	1	0.00
06/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2452	3	2	3	0.00
06/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	250	0	0	0	0.00
06/01/2025	2032 On 07-August-25			Bond Future	9.83	95.3125	95.4194	95.3125	0.00
06/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9456	9	9	9	0.00
06/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	168	0	0	0	0.00
06/01/2025	2032 On 06-November-25			Bond Future	9.94	92.9949	93.1043	92.9949	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
06/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3713	4	4	4	0.00
06/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1604	2	2	2	0.00
06/01/2025	2032 On 05-February-26			Bond Future	10.06	94.7572	94.8690	94.7572	0.00
06/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	3044	3	3	3	0.00
06/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2605	3	3	3	0.00
06/01/2025	2033 On 06-February-25			Bond Future	128.97	128.9863	128.9712	128.9863	6,288.00
06/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	4031	4	4	4	0.00
06/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2033 On 08-May-25			Bond Future	130.09	130.1062	130.0912	130.1062	5,288.00
06/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
06/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	529	1	1	1	0.00
06/01/2025	2033 On 07-August-25			Bond Future	132.71	132.7255	132.7106	132.7255	0.00
06/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	4061	4	4	4	0.00
06/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2033 On 06-November-25			Bond Future	133.78	133.7912	133.7766	133.7912	0.00
06/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	637	1	1	1	0.00
06/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2033 On 05-February-26			Bond Future	136.35	136.3626	136.3483	136.3626	0.00
06/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3468	3	3	3	0.00
06/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2037 On 06-February-25			Bond Future	10.73	85.4609	85.4365	85.4609	154,404.00
06/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10976	11	11	11	0.00
06/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2037 On 08-May-25			Bond Future	10.82	87.1808	87.1561	87.1808	3,975.00
06/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	8061	8	8	8	0.00
06/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13165	13	13	13	7,500.00
06/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9474	10	9	10	15,000.00
06/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12938	13	13	13	7,500.00
06/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	35	0	0	0	0.00
06/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	161	0	0	0	0.00
06/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	31	0	0	0	0.00
06/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	256	0	0	0	0.00
06/01/2025	2037 On 07-August-25			Bond Future	10.92	84.6538	84.6290	84.6538	15.00
06/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11183	11	11	11	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
06/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7516	8	8	8	0.00
06/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1947	2	2	2	200.00
06/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4460	4	4	4	0.00
06/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1725	2	2	2	2,341.00
06/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	6043	6	6	6	0.00
06/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3216	3	3	3	0.00
06/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1274	1	1	1	2,541.00
06/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2389	2	2	2	2,541.00
06/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4722	5	5	5	0.00
06/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1122	1	1	1	2,541.00
06/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3602	4	4	4	0.00
06/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1687	2	2	2	2,541.00
06/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3912	4	4	4	0.00
06/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	781	1	1	1	2,541.00
06/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	326	0	0	0	0.00
06/01/2025	2037 On 06-November-25			Bond Future	11.03	86.2906	86.2657	86.2906	0.00
06/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5406	5	5	5	0.00
06/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2147	2	2	2	0.00
06/01/2025	2037 On 05-February-26			Bond Future	11.16	83.6679	83.6429	83.6679	0.00
06/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	4047	4	4	4	0.00
06/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3818	4	4	4	0.00
06/01/2025	2038 On 06-February-25			Bond Future	139.43	139.4443	139.4275	139.4443	2,622.00
06/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4198	4	4	4	0.00
06/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2038 On 08-May-25			Bond Future	142.27	142.2850	142.2685	142.2850	480.00
06/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2588	3	3	3	0.00
06/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2038 On 07-August-25			Bond Future	143.01	143.0228	143.0063	143.0228	0.00
06/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3446	3	3	3	0.00
06/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2038 On 06-November-25			Bond Future	145.81	145.8256	145.8093	145.8256	0.00
06/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	1929	2	2	2	0.00
06/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2038 On 05-February-26			Bond Future	146.45	146.4619	146.4460	146.4619	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
06/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3246	3	3	3	0.00
06/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2040 On 06-February-25			Bond Future	11.01	85.7216	85.6953	85.7216	67,517.00
06/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11270	11	11	11	0.00
06/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	7215	7	7	7	0.00
06/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	1087	1	1	1	780.00
06/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4402	4	4	4	0.00
06/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	102	0	0	0	780.00
06/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	12	0	0	0	780.00
06/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1136	1	1	1	0.00
06/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2040 On 08-May-25			Bond Future	11.10	87.4467	87.4201	87.4467	3,900.00
06/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	9169	9	9	9	0.00
06/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9768	10	10	10	15,000.00
06/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	13094	13	13	13	7,500.00
06/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13429	13	13	13	7,500.00
06/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	49	0	0	0	0.00
06/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	57	0	0	0	0.00
06/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	207	0	0	0	0.00
06/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	249	0	0	0	0.00
06/01/2025	2040 On 07-August-25			Bond Future	11.21	84.6742	84.6475	84.6742	16.00
06/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11993	12	12	12	0.00
06/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	368	0	0	0	0.00
06/01/2025	2040 On 06-November-25			Bond Future	11.32	86.3112	86.2843	86.3112	0.00
06/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5563	6	6	6	0.00
06/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2452	2	2	2	0.00
06/01/2025	2040 On 05-February-26			Bond Future	11.44	83.4380	83.4110	83.4380	0.00
06/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4350	4	4	4	0.00
06/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4059	4	4	4	0.00
06/01/2025	2044 On 06-February-25			Bond Future	11.11	81.7673	81.7399	81.7673	70,449.00
06/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	11281	11	11	11	0.00
06/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2875	3	3	3	0.00
06/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	1305	1	1	1	8,825.00
06/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14928	15	15	15	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
06/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8480	9	8	9	422.00
06/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5647	6	6	6	422.00
06/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	178	0	0	0	8,825.00
06/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	52	0	0	0	0.00
06/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
06/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	6	0	0	0	0.00
06/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3349	3	3	3	0.00
06/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	348	0	0	0	8,825.00
06/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1048	1	1	1	0.00
06/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	1	0	0	0	0.00
06/01/2025	2044 On 08-May-25			Bond Future	11.20	83.4129	83.3851	83.4129	7,734.00
06/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	9310	9	9	9	0.00
06/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7696	8	8	8	0.00
06/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	4080	4	4	4	0.00
06/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1406	1	1	1	2,490.00
06/01/2025	2044 On 08-May-25		Call	Bond Future	2.39	0.0028	0.0024	0.0028	0.00
06/01/2025	2044 On 08-May-25		Put	Bond Future	16617.28	16.5899	16.6173	16.5899	0.00
06/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1227	1	1	1	2,490.00
06/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3302	3	3	3	0.00
06/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	405	0	0	0	2,490.00
06/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	250	0	0	0	0.00
06/01/2025	2044 On 07-August-25			Bond Future	11.30	80.6855	80.6576	80.6855	0.00
06/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	12034	12	12	12	0.00
06/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	414	0	0	0	0.00
06/01/2025	2044 On 06-November-25			Bond Future	11.41	82.2453	82.2171	82.2453	0.00
06/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5497	6	5	6	0.00
06/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2568	3	3	3	0.00
06/01/2025	2044 On 05-February-26			Bond Future	11.52	79.4203	79.3919	79.4203	0.00
06/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4469	5	4	5	0.00
06/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4230	4	4	4	0.00
06/01/2025	2046 On 06-February-25			Bond Future	122.09	122.1064	122.0921	122.1064	18,843.00
06/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	8082	8	8	8	0.00
06/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2046 On 08-May-25			Bond Future	122.37	122.3805	122.3665	122.3805	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
06/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	396	0	0	0	0.00
06/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2046 On 07-August-25			Bond Future	124.83	124.8439	124.8299	124.8439	0.00
06/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	6140	6	6	6	0.00
06/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2046 On 06-November-25			Bond Future	125.02	125.0340	125.0202	125.0340	0.00
06/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
06/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	390	0	0	0	0.00
06/01/2025	2046 On 05-February-26			Bond Future	127.42	127.4355	127.4220	127.4355	0.00
06/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5772	6	6	6	0.00
06/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2050 On 06-February-25			Bond Future	121.92	121.7299	121.9217	121.7299	16,223.00
06/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	6322	6	6	6	0.00
06/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2050 On 08-May-25			Bond Future	124.41	124.2099	124.4061	124.2099	0.00
06/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	3246	3	3	3	0.00
06/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2050 On 07-August-25			Bond Future	124.54	124.3422	124.5426	124.3422	0.00
06/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	4653	4	5	4	0.00
06/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2050 On 06-November-25			Bond Future	126.98	126.7789	126.9839	126.7789	0.00
06/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	2564	2	3	2	0.00
06/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
06/01/2025	2050 On 05-February-26			Bond Future	127.01	126.8014	127.0108	126.8014	0.00
06/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	4191	4	4	4	0.00
06/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
06/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	AL37 On 06-February-25			Index Future	1076.40	1075.3650	1076.3970	1075.3650	0.00
06/01/2025	AL37 On 08-May-25			Index Future	1098.07	1097.0100	1098.0720	1097.0100	0.00
06/01/2025	AL37 On 07-August-25			Index Future	1119.93	1118.8390	1119.9320	1118.8390	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
06/01/2025	AL37 On 06-November-25			Index Future	1141.66	1140.5260	1141.6550	1140.5260	0.00
06/01/2025	AL37 On 05-February-26			Index Future	1163.38	1162.2140	1163.3780	1162.2140	0.00
06/01/2025	AL7T On 06-February-25			Index Future	1296.25	1296.3120	1296.2450	1296.3120	0.00
06/01/2025	AL7T On 08-May-25			Index Future	1322.35	1322.4030	1322.3460	1322.4030	0.00
06/01/2025	AL7T On 07-August-25			Index Future	1348.67	1348.7170	1348.6710	1348.7170	0.00
06/01/2025	AL7T On 06-November-25			Index Future	1374.83	1374.8610	1374.8310	1374.8610	0.00
06/01/2025	AL7T On 05-February-26			Index Future	1400.99	1401.0050	1400.9910	1401.0050	0.00
06/01/2025	ALBI On 06-February-25			Index Future	1115.26	1115.0710	1115.2580	1115.0710	98.00
06/01/2025	ALBI On 08-May-25			Index Future	1137.71	1137.5150	1137.7140	1137.5150	0.00
06/01/2025	ALBI On 07-August-25			Index Future	1160.36	1160.1500	1160.3640	1160.1500	0.00
06/01/2025	ALBI On 06-November-25			Index Future	1182.87	1182.6390	1182.8710	1182.6390	0.00
06/01/2025	ALBI On 05-February-26			Index Future	1205.38	1205.1270	1205.3790	1205.1270	0.00
06/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
06/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	ES33 On 06-February-25			Bond Future	11.00	83.9713	83.9291	83.9713	0.00
06/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10197	10	10	10	0.00
06/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
06/01/2025	ES33 On 08-May-25			Bond Future	11.12	81.8823	81.8395	81.8823	0.00
06/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7067	7	7	7	0.00
06/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
06/01/2025	ES33 On 07-August-25			Bond Future	11.24	83.5301	83.4866	83.5301	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
06/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9682	10	10	10	0.00
06/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
06/01/2025	ES33 On 06-November-25			Bond Future	11.39	81.3688	81.3249	81.3688	0.00
06/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2675	3	3	3	0.00
06/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
06/01/2025	ES33 On 05-February-26			Bond Future	11.56	82.9287	82.8843	82.9287	0.00
06/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
06/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	311	0	0	0	0.00
06/01/2025	ES42 On 06-February-25			Bond Future	11.47	80.4755	80.4511	80.4755	0.00
06/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	12058	12	12	12	0.00
06/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
06/01/2025	ES42 On 08-May-25			Bond Future	11.57	77.8478	77.8232	77.8478	0.00
06/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	9192	9	9	9	0.00
06/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
06/01/2025	ES42 On 07-August-25			Bond Future	11.68	79.4136	79.3888	79.4136	0.00
06/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11117	11	11	11	0.00
06/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
06/01/2025	ES42 On 06-November-25			Bond Future	11.80	76.7027	76.6777	76.7027	0.00
06/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3344	3	3	3	0.00
06/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
06/01/2025	ES42 On 05-February-26			Bond Future	11.93	78.1706	78.1455	78.1706	0.00
06/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
06/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	454	0	0	0	0.00
06/01/2025	GOVI On 06-February-25			GOVI	1098.11	1097.9200	1098.1080	1097.9200	636.00
06/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1261080	126	126	126	0.00
06/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/01/2025	GOVI On 08-May-25			GOVI	1120.22	1120.0190	1120.2190	1120.0190	0.00
06/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	982190	98	98	98	0.00
06/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
06/01/2025	GOVI On 07-August-25			GOVI	1142.52	1142.3050	1142.5210	1142.3050	0.00
06/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1315210	131	132	131	0.00
06/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
06/01/2025	GOVI On 06-November-25			GOVI	1164.68	1164.4480	1164.6820	1164.4480	0.00
06/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	526820	52	53	52	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
06/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
06/01/2025	GOVI On 05-February-26			GOVI	1186.84	1186.5910	1186.8430	1186.5910	0.00
06/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	368430	37	37	37	0.00
06/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
06/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2025	IGOV On 06-February-25			Index Future	375.79	375.8300	375.7870	375.8300	870.00
06/01/2025	IGOV On 08-May-25			Index Future	383.45	383.4870	383.4470	383.4870	8.00
06/01/2025	IGOV On 07-August-25			Index Future	391.17	391.2080	391.1710	391.2080	0.00
06/01/2025	IGOV On 06-November-25			Index Future	398.85	398.8800	398.8470	398.8800	0.00
06/01/2025	IGOV On 05-February-26			Index Future	406.52	406.5520	406.5230	406.5520	0.00
06/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
06/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
06/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
06/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
06/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/01/2025	R033 On 06-February-25			Bond Future	9.93	103.9338	104.0506	103.9338	12,221.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2460	2	2	2	0.00
06/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	280	0	0	0	0.00
06/01/2025	R033 On 08-May-25			Bond Future	10.01	100.9768	101.0963	100.9768	0.00
06/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2848	3	3	3	0.00
06/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1153	1	1	1	0.00
06/01/2025	R033 On 07-August-25			Bond Future	10.10	102.9847	103.1070	102.9847	0.00
06/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3111	3	3	3	0.00
06/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1927	2	2	2	0.00
06/01/2025	R033 On 06-November-25			Bond Future	10.21	99.9324	100.0574	99.9324	0.00
06/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3202	3	3	3	0.00
06/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2600	3	3	3	0.00
06/01/2025	R033 On 05-February-26			Bond Future	10.34	101.8253	101.9532	101.8253	0.00
06/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3732	4	4	4	0.00
06/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2989	3	3	3	0.00
06/01/2025	R035 On 06-February-25			Bond Future	10.31	95.2686	95.1564	95.2686	87,240.00
06/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11135	11	11	11	0.00
06/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4480	5	4	5	0.00
06/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	476	1	0	1	15,000.00
06/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	848	1	1	1	100.00
06/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5519	6	6	6	0.00
06/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2278	2	2	2	0.00
06/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	1084	1	1	1	1,000.00
06/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1144	1	1	1	0.00
06/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	342	0	0	0	1,100.00
06/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	916	1	1	1	0.00
06/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	25	0	0	0	1,100.00
06/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1709	2	2	2	0.00
06/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	60	0	0	0	7,500.00
06/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R035 On 08-May-25			Bond Future	10.39	92.6757	92.5615	92.6757	1,004.00
06/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7690	8	8	8	0.00
06/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14892	15	15	15	0.00
06/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11959	12	12	12	0.00
06/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6218	6	6	6	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7319	7	7	7	0.00
06/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	2142	2	2	2	150.00
06/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	4006	4	4	4	0.00
06/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	918	1	1	1	150.00
06/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1878	2	2	2	0.00
06/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	291	0	0	0	150.00
06/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	44	0	0	0	400.00
06/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	424	0	0	0	0.00
06/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	8	0	0	0	400.00
06/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	256	0	0	0	0.00
06/01/2025	R035 On 07-August-25			Bond Future	10.48	94.5191	94.4029	94.5191	0.00
06/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11288	11	11	11	0.00
06/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	257	0	0	0	0.00
06/01/2025	R035 On 06-November-25			Bond Future	10.59	91.8414	91.7233	91.8414	0.00
06/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	5169	5	5	5	0.00
06/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1957	2	2	2	0.00
06/01/2025	R035 On 05-February-26			Bond Future	10.72	93.5824	93.4626	93.5824	0.00
06/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3729	4	4	4	0.00
06/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3361	3	3	3	0.00
06/01/2025	R038 On 06-February-25			Bond Future	10.80	104.4967	104.4687	104.4967	8,871.00
06/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	3266	3	3	3	0.00
06/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	297	0	0	0	0.00
06/01/2025	R038 On 08-May-25			Bond Future	10.90	101.1094	101.0810	101.1094	2,395.00
06/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3743	4	4	4	0.00
06/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1460	1	1	1	0.00
06/01/2025	R038 On 07-August-25			Bond Future	11.00	103.1197	103.0912	103.1197	0.00
06/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	4136	4	4	4	0.00
06/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2565	3	3	3	0.00
06/01/2025	R038 On 06-November-25			Bond Future	11.12	99.6283	99.5996	99.6283	0.00
06/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4413	4	4	4	0.00
06/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	9040	9	9	9	0.00
06/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3501	4	4	4	1,770.00
06/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1548	2	2	2	1,770.00
06/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4429	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
06/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3633	4	4	4	0.00
06/01/2025	R038 On 05-February-26			Bond Future	11.25	101.5147	101.4860	101.5147	0.00
06/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5244	5	5	5	0.00
06/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4043	4	4	4	0.00
06/01/2025	R053 On 06-February-25			Bond Future	11.07	108.9648	109.0185	108.9648	2,019.00
06/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14639	15	15	15	0.00
06/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	1	0	0	0	0.00
06/01/2025	R053 On 08-May-25			Bond Future	11.16	105.2900	105.3451	105.2900	0.00
06/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	12133	12	12	12	0.00
06/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	355	0	0	0	0.00
06/01/2025	R053 On 07-August-25			Bond Future	11.24	107.3835	107.4400	107.3835	0.00
06/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15264	15	15	15	0.00
06/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	658	1	1	1	0.00
06/01/2025	R053 On 06-November-25			Bond Future	11.35	103.5960	103.6541	103.5960	0.00
06/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	7194	7	7	7	0.00
06/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3754	4	4	4	0.00
06/01/2025	R053 On 05-February-26			Bond Future	11.46	105.5573	105.6170	105.5573	0.00
06/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	6069	6	6	6	0.00
06/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5786	6	6	6	0.00
06/01/2025	R186 On 06-February-25			Bond Future	8.25	105.2722	105.2726	105.2722	177,998.00
06/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1335	1	1	1	0.00
06/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	1	0	0	0	0.00
06/01/2025	R186 On 08-May-25			Bond Future	8.28	107.3911	107.3917	107.3911	0.00
06/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	537	1	1	1	0.00
06/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	243	0	0	0	0.00
06/01/2025	R186 On 07-August-25			Bond Future	8.32	104.2171	104.2181	104.2171	0.00
06/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1829	2	2	2	0.00
06/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1315	1	1	1	1,983.00
06/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2497	2	2	2	0.00
06/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	54	0	0	0	1,983.00
06/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	164	0	0	0	0.00
06/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	98	0	0	0	0.00
06/01/2025	R186 On 06-November-25			Bond Future	8.43	106.2335	106.2350	106.2335	0.00
06/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	300	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
06/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	616	1	1	1	0.00
06/01/2025	R186 On 05-February-26			Bond Future	8.66	102.9402	102.9421	102.9402	0.00
06/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	350	0	0	0	0.00
06/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	540	1	1	1	0.00
06/01/2025	R202 On 06-February-25			Bond Future	269.14	269.1703	269.1387	269.1703	971.00
06/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	2349	2	2	2	0.00
06/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R202 On 08-May-25			Bond Future	274.62	274.6541	274.6228	274.6541	269.00
06/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	2313	2	2	2	0.00
06/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R202 On 07-August-25			Bond Future	274.92	274.9479	274.9168	274.9479	0.00
06/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	3317	3	3	3	0.00
06/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R202 On 06-November-25			Bond Future	280.31	280.3365	280.3059	280.3365	0.00
06/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4666	5	5	5	0.00
06/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R202 On 05-February-26			Bond Future	280.36	280.3855	280.3556	280.3855	0.00
06/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2536	3	3	3	0.00
06/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R209 On 06-February-25			Bond Future	10.53	74.6615	74.6133	74.6615	12,983.00
06/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9106	9	9	9	0.00
06/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R209 On 08-May-25			Bond Future	10.61	73.0094	72.9604	73.0094	6,367.00
06/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6458	7	6	7	0.00
06/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	277	0	0	0	0.00
06/01/2025	R209 On 07-August-25			Bond Future	10.70	74.4613	74.4116	74.4613	0.00
06/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9443	9	9	9	0.00
06/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	310	0	0	0	0.00
06/01/2025	R209 On 06-November-25			Bond Future	10.80	72.7493	72.6989	72.7493	0.00
06/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4328	4	4	4	0.00
06/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2059	2	2	2	0.00
06/01/2025	R209 On 05-February-26			Bond Future	10.92	74.1281	74.0771	74.1281	0.00
06/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3457	3	3	3	0.00
06/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3392	3	3	3	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
06/01/2025	R210 On 06-February-25			Bond Future	244.14	244.1726	244.1418	244.1726	991.00
06/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4532	5	5	5	0.00
06/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R210 On 08-May-25			Bond Future	245.76	245.7918	245.7609	245.7918	300.00
06/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
06/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2269	2	2	2	0.00
06/01/2025	R210 On 07-August-25			Bond Future	250.71	250.7396	250.7090	250.7396	0.00
06/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	2269	2	2	2	0.00
06/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R210 On 06-November-25			Bond Future	252.20	252.2335	252.2033	252.2335	0.00
06/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	63	0	0	0	0.00
06/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R210 On 05-February-26			Bond Future	257.05	257.0798	257.0502	257.0798	0.00
06/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3950	4	4	4	0.00
06/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R213 On 06-February-25			Bond Future	9.40	92.1548	92.2871	92.1548	100,846.00
06/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7792	8	8	8	0.00
06/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	1	0	0	0	0.00
06/01/2025	R213 On 08-May-25			Bond Future	9.46	90.4522	90.5873	90.4522	0.00
06/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4438	4	4	4	0.00
06/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	241	0	0	0	0.00
06/01/2025	R213 On 07-August-25			Bond Future	9.54	92.2514	92.3896	92.2514	0.00
06/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8064	8	8	8	0.00
06/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	142	0	0	0	0.00
06/01/2025	R213 On 06-November-25			Bond Future	9.64	90.4826	90.6238	90.4826	0.00
06/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2954	3	3	3	0.00
06/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1400	1	1	1	0.00
06/01/2025	R213 On 05-February-26			Bond Future	9.76	92.1989	92.3432	92.1989	0.00
06/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2549	2	3	2	0.00
06/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2076	2	2	2	0.00
06/01/2025	R214 On 06-February-25			Bond Future	10.90	69.9454	69.9222	69.9454	18,350.00
06/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	9082	9	9	9	0.00
06/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6963	7	7	7	521.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4555	5	5	5	521.00
06/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12993	13	13	13	0.00
06/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
06/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	4	0	0	0	0.00
06/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	41	0	0	0	0.00
06/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
06/01/2025	R214 On 08-May-25			Bond Future	10.98	68.0498	68.0264	68.0498	3,232.00
06/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7439	7	7	7	0.00
06/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	227	0	0	0	0.00
06/01/2025	R214 On 07-August-25			Bond Future	11.06	69.4033	69.3796	69.4033	0.00
06/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9675	10	10	10	0.00
06/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	382	0	0	0	0.00
06/01/2025	R214 On 06-November-25			Bond Future	11.16	67.4457	67.4219	67.4457	0.00
06/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4591	5	5	5	0.00
06/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2101	2	2	2	0.00
06/01/2025	R214 On 05-February-26			Bond Future	11.27	68.7243	68.7002	68.7243	0.00
06/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3546	4	4	4	0.00
06/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3621	4	4	4	0.00
06/01/2025	R248 On 06-February-25			Bond Future	11.07	84.7318	84.7384	84.7318	271,827.00
06/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	10124	10	10	10	0.00
06/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	22	0	0	0	660.00
06/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	960	1	1	1	660.00
06/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	4311	4	4	4	0.00
06/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	147	0	0	0	660.00
06/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1455	2	1	2	0.00
06/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	5677	6	6	6	0.00
06/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	2	0	0	0	0.00
06/01/2025	R248 On 08-May-25			Bond Future	11.15	81.9903	81.9973	81.9903	30,311.00
06/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	9223	9	9	9	0.00
06/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	282	0	0	0	0.00
06/01/2025	R248 On 07-August-25			Bond Future	11.24	83.6211	83.6285	83.6211	0.00
06/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	12068	12	12	12	0.00
06/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	474	0	0	0	0.00
06/01/2025	R248 On 06-November-25			Bond Future	11.34	80.7957	80.8036	80.7957	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
06/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	5486	6	5	6	0.00
06/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2925	3	3	3	0.00
06/01/2025	R248 On 05-February-26			Bond Future	11.46	82.3268	82.3352	82.3268	0.00
06/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4564	5	5	5	0.00
06/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4536	5	5	5	0.00
06/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00