



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: 07/01/2025 TO: 07/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	2029 On 06-February-25			Bond Future	134.52	134.4817	134.5183	134.4817	8,604.00
07/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2118	2	2	2	0.00
07/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2029 On 08-May-25			Bond Future	135.85	135.8132	135.8510	135.8132	728.00
07/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
07/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	1999	2	2	2	0.00
07/01/2025	2029 On 07-August-25			Bond Future	138.59	138.5477	138.5867	138.5477	0.00
07/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1177	1	1	1	0.00
07/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2029 On 06-November-25			Bond Future	139.87	139.8282	139.8688	139.8282	0.00
07/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	79	0	0	0	0.00
07/01/2025	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
07/01/2025	2029 On 05-February-26			Bond Future	142.56	142.5161	142.5581	142.5161	0.00
07/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2448	2	2	2	0.00
07/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2030 On 06-February-25			Bond Future	9.04	96.1940	96.1569	96.1940	159,598.00
07/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6051	6	6	6	0.00
07/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	146	0	0	0	800.00
07/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	928	1	1	1	800.00
07/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2509	3	3	3	0.00
07/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	46	0	0	0	800.00
07/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	383	0	0	0	0.00
07/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1529	2	2	2	0.00
07/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2030 On 08-May-25			Bond Future	9.10	98.1302	98.0926	98.1302	0.00
07/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3288	3	3	3	0.00
07/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	906	1	1	1	1,320.00
07/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1951	2	2	2	680.00
07/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9519	10	10	10	0.00
07/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4472	5	4	5	1,640.00
07/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10859	11	11	11	0.00
07/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5705	6	6	6	2,280.00
07/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1333	1	1	1	800.00
07/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3470	4	3	4	0.00
07/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	533	1	1	1	800.00
07/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1035	1	1	1	0.00
07/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	263	0	0	0	800.00
07/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2087	2	2	2	0.00
07/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
07/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	72	0	0	0	0.00
07/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	3	0	0	0	1,640.00
07/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	147	0	0	0	0.00
07/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1454	1	1	1	0.00
07/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	671	1	1	1	0.00
07/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	293	0	0	0	0.00
07/01/2025	2030 On 07-August-25			Bond Future	9.17	96.0722	96.0342	96.0722	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
07/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6642	7	7	7	0.00
07/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9700	10	10	10	0.00
07/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4751	5	5	5	1,054.00
07/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	22	0	0	0	1,054.00
07/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	302	0	0	0	0.00
07/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	138	0	0	0	0.00
07/01/2025	2030 On 06-November-25			Bond Future	9.26	97.9309	97.8926	97.9309	0.00
07/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2263	2	2	2	0.00
07/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1338	1	1	1	0.00
07/01/2025	2030 On 05-February-26			Bond Future	9.37	95.7808	95.7422	95.7808	0.00
07/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2110	2	2	2	0.00
07/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1746	2	2	2	0.00
07/01/2025	2032 On 06-February-25			Bond Future	9.68	95.7945	95.7492	95.7945	120,640.00
07/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9202	9	9	9	0.00
07/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	228	0	0	0	800.00
07/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1515	2	2	2	800.00
07/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4376	4	4	4	0.00
07/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	41	0	0	0	800.00
07/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	388	0	0	0	0.00
07/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1519	1	2	1	0.00
07/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	1	0	0	0	0.00
07/01/2025	2032 On 08-May-25			Bond Future	9.76	93.5585	93.5126	93.5585	37,405.00
07/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5460	6	5	6	0.00
07/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	865	1	1	1	800.00
07/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1997	2	2	2	800.00
07/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5696	6	6	6	0.00
07/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	227	0	0	0	800.00
07/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1247	1	1	1	0.00
07/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2476	2	2	2	0.00
07/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	252	0	0	0	0.00
07/01/2025	2032 On 07-August-25			Bond Future	9.84	95.4194	95.3728	95.4194	0.00
07/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9410	9	9	9	0.00
07/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	169	0	0	0	0.00
07/01/2025	2032 On 06-November-25			Bond Future	9.95	93.1043	93.0572	93.1043	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
07/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3678	4	4	4	0.00
07/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1617	2	2	2	0.00
07/01/2025	2032 On 05-February-26			Bond Future	10.07	94.8690	94.8215	94.8690	0.00
07/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	3015	3	3	3	0.00
07/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2624	3	3	3	0.00
07/01/2025	2033 On 06-February-25			Bond Future	128.86	128.9712	128.8625	128.9712	6,288.00
07/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3922	4	4	4	0.00
07/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2033 On 08-May-25			Bond Future	129.98	130.0912	129.9805	130.0912	5,288.00
07/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
07/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	639	1	1	1	0.00
07/01/2025	2033 On 07-August-25			Bond Future	132.60	132.7106	132.5982	132.7106	0.00
07/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3948	4	4	4	0.00
07/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2033 On 06-November-25			Bond Future	133.66	133.7766	133.6628	133.7766	0.00
07/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	523	1	1	1	0.00
07/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2033 On 05-February-26			Bond Future	136.23	136.3483	136.2329	136.3483	0.00
07/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3353	3	3	3	0.00
07/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2037 On 06-February-25			Bond Future	10.75	85.4365	85.3219	85.4365	154,404.00
07/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10861	11	11	11	0.00
07/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2037 On 08-May-25			Bond Future	10.84	87.1561	87.0394	87.1561	3,975.00
07/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7950	8	8	8	0.00
07/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13049	13	13	13	7,500.00
07/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9361	9	9	9	15,000.00
07/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12822	13	13	13	7,500.00
07/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	36	0	0	0	0.00
07/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	165	0	0	0	0.00
07/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	32	0	0	0	0.00
07/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	263	0	0	0	0.00
07/01/2025	2037 On 07-August-25			Bond Future	10.95	84.6290	84.5102	84.6290	15.00
07/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11070	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
07/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7414	8	7	8	0.00
07/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1891	2	2	2	200.00
07/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4375	4	4	4	0.00
07/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1673	2	2	2	2,341.00
07/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5947	6	6	6	0.00
07/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3143	3	3	3	0.00
07/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1232	1	1	1	2,541.00
07/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2435	2	2	2	2,541.00
07/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4798	5	5	5	0.00
07/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1145	1	1	1	2,541.00
07/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3665	4	4	4	0.00
07/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1721	2	2	2	2,541.00
07/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3979	4	4	4	0.00
07/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	797	1	1	1	2,541.00
07/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	333	0	0	0	0.00
07/01/2025	2037 On 06-November-25			Bond Future	11.06	86.2657	86.1450	86.2657	0.00
07/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5321	5	5	5	0.00
07/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2182	2	2	2	0.00
07/01/2025	2037 On 05-February-26			Bond Future	11.18	83.6429	83.5203	83.6429	0.00
07/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3977	4	4	4	0.00
07/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3871	4	4	4	0.00
07/01/2025	2038 On 06-February-25			Bond Future	139.41	139.4275	139.4108	139.4275	2,622.00
07/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4181	4	4	4	0.00
07/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2038 On 08-May-25			Bond Future	142.25	142.2685	142.2517	142.2685	480.00
07/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2572	3	3	3	0.00
07/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2038 On 07-August-25			Bond Future	142.99	143.0063	142.9899	143.0063	0.00
07/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3430	3	3	3	0.00
07/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2038 On 06-November-25			Bond Future	145.79	145.8093	145.7932	145.8093	0.00
07/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	1913	2	2	2	0.00
07/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2038 On 05-February-26			Bond Future	146.43	146.4460	146.4310	146.4460	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
07/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3231	3	3	3	0.00
07/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2040 On 06-February-25			Bond Future	11.04	85.6953	85.4733	85.6953	67,517.00
07/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11048	11	11	11	0.00
07/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6994	7	7	7	0.00
07/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	961	1	1	1	780.00
07/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4189	4	4	4	0.00
07/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	112	0	0	0	780.00
07/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	13	0	0	0	780.00
07/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1233	1	1	1	0.00
07/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2040 On 08-May-25			Bond Future	11.14	87.4201	87.1939	87.4201	3,900.00
07/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8957	9	9	9	0.00
07/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9554	10	10	10	15,000.00
07/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12871	13	13	13	7,500.00
07/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13206	13	13	13	7,500.00
07/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	52	0	0	0	0.00
07/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	61	0	0	0	0.00
07/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	219	0	0	0	0.00
07/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	263	0	0	0	0.00
07/01/2025	2040 On 07-August-25			Bond Future	11.25	84.6475	84.4171	84.6475	16.00
07/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11778	12	12	12	0.00
07/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	383	0	0	0	0.00
07/01/2025	2040 On 06-November-25			Bond Future	11.36	86.2843	86.0499	86.2843	0.00
07/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5406	6	5	6	0.00
07/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2530	2	3	2	0.00
07/01/2025	2040 On 05-February-26			Bond Future	11.48	83.4110	83.1725	83.4110	0.00
07/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4218	4	4	4	0.00
07/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4165	4	4	4	0.00
07/01/2025	2044 On 06-February-25			Bond Future	11.15	81.7399	81.4771	81.7399	70,449.00
07/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	11018	11	11	11	0.00
07/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2652	3	3	3	0.00
07/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	1149	1	1	1	8,825.00
07/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14665	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
07/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8217	8	8	8	422.00
07/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5390	6	5	6	422.00
07/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	137	0	0	0	8,825.00
07/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	58	0	0	0	0.00
07/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
07/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	6	0	0	0	0.00
07/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3572	3	4	3	0.00
07/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	389	0	0	0	8,825.00
07/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1154	1	1	1	0.00
07/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	1	0	0	0	0.00
07/01/2025	2044 On 08-May-25			Bond Future	11.24	83.3851	83.1172	83.3851	7,734.00
07/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	9059	9	9	9	0.00
07/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7455	8	7	8	0.00
07/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3887	4	4	4	0.00
07/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1298	1	1	1	2,490.00
07/01/2025	2044 On 08-May-25		Call	Bond Future	1.89	0.0024	0.0019	0.0024	0.00
07/01/2025	2044 On 08-May-25		Put	Bond Future	16884.69	16.6173	16.8847	16.6173	0.00
07/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1302	1	1	1	2,490.00
07/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3462	3	3	3	0.00
07/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	432	0	0	0	2,490.00
07/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	267	0	0	0	0.00
07/01/2025	2044 On 07-August-25			Bond Future	11.35	80.6576	80.3846	80.6576	0.00
07/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11782	12	12	12	0.00
07/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	435	0	0	0	0.00
07/01/2025	2044 On 06-November-25			Bond Future	11.45	82.2171	81.9392	82.2171	0.00
07/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5314	5	5	5	0.00
07/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2663	3	3	3	0.00
07/01/2025	2044 On 05-February-26			Bond Future	11.57	79.3919	79.1091	79.3919	0.00
07/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4313	4	4	4	0.00
07/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4357	4	4	4	0.00
07/01/2025	2046 On 06-February-25			Bond Future	121.90	122.0921	121.8963	122.0921	18,843.00
07/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7886	8	8	8	0.00
07/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2046 On 08-May-25			Bond Future	122.17	122.3665	122.1667	122.3665	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
07/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	197	0	0	0	0.00
07/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2046 On 07-August-25			Bond Future	124.63	124.8299	124.6267	124.8299	0.00
07/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5937	6	6	6	0.00
07/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2046 On 06-November-25			Bond Future	124.81	125.0202	124.8140	125.0202	0.00
07/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
07/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	596	0	1	0	0.00
07/01/2025	2046 On 05-February-26			Bond Future	127.21	127.4220	127.2123	127.4220	0.00
07/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5562	6	6	6	0.00
07/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2050 On 06-February-25			Bond Future	122.32	121.9217	122.3208	121.9217	16,223.00
07/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	6721	6	7	6	0.00
07/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2050 On 08-May-25			Bond Future	124.81	124.4061	124.8135	124.4061	0.00
07/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	3654	3	4	3	0.00
07/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2050 On 07-August-25			Bond Future	124.96	124.5426	124.9586	124.5426	0.00
07/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	5069	5	5	5	0.00
07/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2050 On 06-November-25			Bond Future	127.41	126.9839	127.4085	126.9839	0.00
07/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	2988	3	3	3	0.00
07/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
07/01/2025	2050 On 05-February-26			Bond Future	127.44	127.0108	127.4449	127.0108	0.00
07/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	4625	4	5	4	0.00
07/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
07/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	AL37 On 06-February-25			Index Future	1075.88	1076.3970	1075.8840	1076.3970	0.00
07/01/2025	AL37 On 08-May-25			Index Future	1097.55	1098.0720	1097.5510	1098.0720	0.00
07/01/2025	AL37 On 07-August-25			Index Future	1119.41	1119.9320	1119.4050	1119.9320	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
07/01/2025	AL37 On 06-November-25			Index Future	1141.12	1141.6550	1141.1220	1141.6550	0.00
07/01/2025	AL37 On 05-February-26			Index Future	1162.84	1163.3780	1162.8400	1163.3780	0.00
07/01/2025	AL7T On 06-February-25			Index Future	1294.82	1296.2450	1294.8210	1296.2450	0.00
07/01/2025	AL7T On 08-May-25			Index Future	1320.90	1322.3460	1320.8970	1322.3460	0.00
07/01/2025	AL7T On 07-August-25			Index Future	1347.20	1348.6710	1347.1980	1348.6710	0.00
07/01/2025	AL7T On 06-November-25			Index Future	1373.34	1374.8310	1373.3350	1374.8310	0.00
07/01/2025	AL7T On 05-February-26			Index Future	1399.47	1400.9910	1399.4720	1400.9910	0.00
07/01/2025	ALBI On 06-February-25			Index Future	1113.72	1115.2580	1113.7180	1115.2580	98.00
07/01/2025	ALBI On 08-May-25			Index Future	1136.15	1137.7140	1136.1470	1137.7140	0.00
07/01/2025	ALBI On 07-August-25			Index Future	1158.77	1160.3640	1158.7690	1160.3640	0.00
07/01/2025	ALBI On 06-November-25			Index Future	1181.25	1182.8710	1181.2500	1182.8710	0.00
07/01/2025	ALBI On 05-February-26			Index Future	1203.73	1205.3790	1203.7310	1205.3790	0.00
07/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	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
07/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	ES33 On 06-February-25			Bond Future	11.02	83.9291	83.8627	83.9291	0.00
07/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10131	10	10	10	0.00
07/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
07/01/2025	ES33 On 08-May-25			Bond Future	11.13	81.8395	81.7720	81.8395	0.00
07/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7000	7	7	7	0.00
07/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
07/01/2025	ES33 On 07-August-25			Bond Future	11.26	83.4866	83.4181	83.4866	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
07/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9613	10	10	10	0.00
07/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
07/01/2025	ES33 On 06-November-25			Bond Future	11.41	81.3249	81.2554	81.3249	0.00
07/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2605	3	3	3	0.00
07/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
07/01/2025	ES33 On 05-February-26			Bond Future	11.58	82.8843	82.8138	82.8843	0.00
07/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
07/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	382	0	0	0	0.00
07/01/2025	ES42 On 06-February-25			Bond Future	11.50	80.4511	80.2718	80.4511	0.00
07/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11878	12	12	12	0.00
07/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
07/01/2025	ES42 On 08-May-25			Bond Future	11.60	77.8232	77.6404	77.8232	0.00
07/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	9010	9	9	9	0.00
07/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
07/01/2025	ES42 On 07-August-25			Bond Future	11.71	79.3888	79.2026	79.3888	0.00
07/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10930	11	11	11	0.00
07/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
07/01/2025	ES42 On 06-November-25			Bond Future	11.83	76.6777	76.4883	76.6777	0.00
07/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3154	3	3	3	0.00
07/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
07/01/2025	ES42 On 05-February-26			Bond Future	11.96	78.1455	77.9528	78.1455	0.00
07/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
07/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	647	0	1	0	0.00
07/01/2025	GOVI On 06-February-25			GOVI	1096.61	1098.1080	1096.6100	1098.1080	636.00
07/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1246100	126	125	126	0.00
07/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/01/2025	GOVI On 08-May-25			GOVI	1118.70	1120.2190	1118.6950	1120.2190	0.00
07/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	966950	98	97	98	0.00
07/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
07/01/2025	GOVI On 07-August-25			GOVI	1140.97	1142.5210	1140.9690	1142.5210	0.00
07/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1299690	132	130	132	0.00
07/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
07/01/2025	GOVI On 06-November-25			GOVI	1163.11	1164.6820	1163.1050	1164.6820	0.00
07/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	511050	53	51	53	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
07/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
07/01/2025	GOVI On 05-February-26			GOVI	1185.24	1186.8430	1185.2410	1186.8430	0.00
07/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	352410	37	35	37	0.00
07/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
07/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2025	IGOV On 06-February-25			Index Future	375.91	375.7870	375.9060	375.7870	878.00
07/01/2025	IGOV On 08-May-25			Index Future	383.57	383.4470	383.5690	383.4470	8.00
07/01/2025	IGOV On 07-August-25			Index Future	391.30	391.1710	391.2970	391.1710	0.00
07/01/2025	IGOV On 06-November-25			Index Future	398.98	398.8470	398.9770	398.8470	0.00
07/01/2025	IGOV On 05-February-26			Index Future	406.66	406.5230	406.6580	406.5230	0.00
07/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
07/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
07/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
07/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
07/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
07/01/2025	R033 On 06-February-25			Bond Future	9.94	104.0506	103.9995	104.0506	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
07/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2408	2	2	2	0.00
07/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	279	0	0	0	0.00
07/01/2025	R033 On 08-May-25			Bond Future	10.02	101.0963	101.0444	101.0963	0.00
07/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2807	3	3	3	0.00
07/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1164	1	1	1	0.00
07/01/2025	R033 On 07-August-25			Bond Future	10.11	103.1070	103.0544	103.1070	0.00
07/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3075	3	3	3	0.00
07/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1943	2	2	2	0.00
07/01/2025	R033 On 06-November-25			Bond Future	10.22	100.0574	100.0043	100.0574	0.00
07/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3168	3	3	3	0.00
07/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2619	3	3	3	0.00
07/01/2025	R033 On 05-February-26			Bond Future	10.35	101.9532	101.8994	101.9532	0.00
07/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3699	4	4	4	0.00
07/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3009	3	3	3	0.00
07/01/2025	R035 On 06-February-25			Bond Future	10.34	95.1564	94.9858	95.1564	87,240.00
07/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10965	11	11	11	0.00
07/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4313	4	4	4	0.00
07/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	412	0	0	0	15,000.00
07/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	756	1	1	1	100.00
07/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5350	6	5	6	0.00
07/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2134	2	2	2	0.00
07/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	980	1	1	1	1,000.00
07/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1223	1	1	1	0.00
07/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	368	0	0	0	1,100.00
07/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	982	1	1	1	0.00
07/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	26	0	0	0	1,100.00
07/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1816	2	2	2	0.00
07/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	64	0	0	0	7,500.00
07/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R035 On 08-May-25			Bond Future	10.42	92.5615	92.3877	92.5615	1,004.00
07/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7529	8	8	8	0.00
07/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14719	15	15	15	0.00
07/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11788	12	12	12	0.00
07/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6064	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
07/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7159	7	7	7	0.00
07/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	2043	2	2	2	150.00
07/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3873	4	4	4	0.00
07/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	958	1	1	1	150.00
07/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1952	2	2	2	0.00
07/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	304	0	0	0	150.00
07/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	46	0	0	0	400.00
07/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	444	0	0	0	0.00
07/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	9	0	0	0	400.00
07/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	268	0	0	0	0.00
07/01/2025	R035 On 07-August-25			Bond Future	10.52	94.4029	94.2259	94.4029	0.00
07/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11121	11	11	11	0.00
07/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	267	0	0	0	0.00
07/01/2025	R035 On 06-November-25			Bond Future	10.63	91.7233	91.5434	91.7233	0.00
07/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	5045	5	5	5	0.00
07/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2013	2	2	2	0.00
07/01/2025	R035 On 05-February-26			Bond Future	10.75	93.4626	93.2796	93.4626	0.00
07/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3627	4	4	4	0.00
07/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3442	3	3	3	0.00
07/01/2025	R038 On 06-February-25			Bond Future	10.82	104.4687	104.3350	104.4687	8,871.00
07/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	3142	3	3	3	0.00
07/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	307	0	0	0	0.00
07/01/2025	R038 On 08-May-25			Bond Future	10.92	101.0810	100.9449	101.0810	2,395.00
07/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3645	4	4	4	0.00
07/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1497	1	1	1	0.00
07/01/2025	R038 On 07-August-25			Bond Future	11.02	103.0912	102.9527	103.0912	0.00
07/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	4047	4	4	4	0.00
07/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2614	3	3	3	0.00
07/01/2025	R038 On 06-November-25			Bond Future	11.14	99.5996	99.4589	99.5996	0.00
07/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4330	4	4	4	0.00
07/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8926	9	9	9	0.00
07/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3427	4	3	4	1,770.00
07/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1574	2	2	2	1,770.00
07/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4496	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
07/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3690	4	4	4	0.00
07/01/2025	R038 On 05-February-26			Bond Future	11.27	101.4860	101.3431	101.4860	0.00
07/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5158	5	5	5	0.00
07/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4100	4	4	4	0.00
07/01/2025	R053 On 06-February-25			Bond Future	11.10	109.0185	108.7551	109.0185	2,019.00
07/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14376	15	14	15	0.00
07/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	1	0	0	0	0.00
07/01/2025	R053 On 08-May-25			Bond Future	11.19	105.3451	105.0767	105.3451	0.00
07/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11881	12	12	12	0.00
07/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	372	0	0	0	0.00
07/01/2025	R053 On 07-August-25			Bond Future	11.28	107.4400	107.1667	107.4400	0.00
07/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15013	15	15	15	0.00
07/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	680	1	1	1	0.00
07/01/2025	R053 On 06-November-25			Bond Future	11.38	103.6541	103.3759	103.6541	0.00
07/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	7012	7	7	7	0.00
07/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3851	4	4	4	0.00
07/01/2025	R053 On 05-February-26			Bond Future	11.49	105.6170	105.3340	105.6170	0.00
07/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5911	6	6	6	0.00
07/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5911	6	6	6	0.00
07/01/2025	R186 On 06-February-25			Bond Future	8.28	105.2726	105.2364	105.2726	177,998.00
07/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1299	1	1	1	0.00
07/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	1	0	0	0	0.00
07/01/2025	R186 On 08-May-25			Bond Future	8.30	107.3917	107.3552	107.3917	0.00
07/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	513	1	1	1	0.00
07/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	256	0	0	0	0.00
07/01/2025	R186 On 07-August-25			Bond Future	8.35	104.2181	104.1811	104.2181	0.00
07/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1796	2	2	2	0.00
07/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1285	1	1	1	1,983.00
07/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2462	2	2	2	0.00
07/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	56	0	0	0	1,983.00
07/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	171	0	0	0	0.00
07/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	102	0	0	0	0.00
07/01/2025	R186 On 06-November-25			Bond Future	8.46	106.2350	106.1978	106.2350	0.00
07/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	285	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
07/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	638	1	1	1	0.00
07/01/2025	R186 On 05-February-26			Bond Future	8.71	102.9421	102.9046	102.9421	0.00
07/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	334	0	0	0	0.00
07/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	561	1	1	1	0.00
07/01/2025	R202 On 06-February-25			Bond Future	269.11	269.1387	269.1072	269.1387	971.00
07/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	2317	2	2	2	0.00
07/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R202 On 08-May-25			Bond Future	274.59	274.6228	274.5912	274.6228	269.00
07/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	2281	2	2	2	0.00
07/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R202 On 07-August-25			Bond Future	274.89	274.9168	274.8852	274.9168	0.00
07/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	3285	3	3	3	0.00
07/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R202 On 06-November-25			Bond Future	280.27	280.3059	280.2749	280.3059	0.00
07/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4635	5	5	5	0.00
07/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R202 On 05-February-26			Bond Future	280.33	280.3556	280.3266	280.3556	0.00
07/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2507	3	3	3	0.00
07/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R209 On 06-February-25			Bond Future	10.54	74.6133	74.5388	74.6133	14,704.00
07/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9031	9	9	9	0.00
07/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R209 On 08-May-25			Bond Future	10.63	72.9604	72.8847	72.9604	6,367.00
07/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6386	6	6	6	0.00
07/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	281	0	0	0	0.00
07/01/2025	R209 On 07-August-25			Bond Future	10.72	74.4116	74.3346	74.4116	0.00
07/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9370	9	9	9	0.00
07/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	314	0	0	0	0.00
07/01/2025	R209 On 06-November-25			Bond Future	10.82	72.6989	72.6208	72.6989	0.00
07/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4274	4	4	4	0.00
07/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2082	2	2	2	0.00
07/01/2025	R209 On 05-February-26			Bond Future	10.93	74.0771	73.9977	74.0771	0.00
07/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3412	3	3	3	0.00
07/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3426	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
07/01/2025	R210 On 06-February-25			Bond Future	244.11	244.1418	244.1110	244.1418	991.00
07/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4501	5	5	5	0.00
07/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R210 On 08-May-25			Bond Future	245.73	245.7609	245.7301	245.7609	300.00
07/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
07/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2300	2	2	2	0.00
07/01/2025	R210 On 07-August-25			Bond Future	250.68	250.7090	250.6784	250.7090	0.00
07/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	2238	2	2	2	0.00
07/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R210 On 06-November-25			Bond Future	252.17	252.2033	252.1739	252.2033	0.00
07/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	34	0	0	0	0.00
07/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R210 On 05-February-26			Bond Future	257.02	257.0502	257.0212	257.0502	0.00
07/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3921	4	4	4	0.00
07/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R213 On 06-February-25			Bond Future	9.41	92.2871	92.2257	92.2871	100,846.00
07/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7730	8	8	8	0.00
07/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	1	0	0	0	0.00
07/01/2025	R213 On 08-May-25			Bond Future	9.48	90.5873	90.5250	90.5873	0.00
07/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4380	4	4	4	0.00
07/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	245	0	0	0	0.00
07/01/2025	R213 On 07-August-25			Bond Future	9.55	92.3896	92.3263	92.3896	0.00
07/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8003	8	8	8	0.00
07/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	144	0	0	0	0.00
07/01/2025	R213 On 06-November-25			Bond Future	9.65	90.6238	90.5597	90.6238	0.00
07/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2911	3	3	3	0.00
07/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1420	1	1	1	0.00
07/01/2025	R213 On 05-February-26			Bond Future	9.78	92.3432	92.2783	92.3432	0.00
07/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2511	3	3	3	0.00
07/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2103	2	2	2	0.00
07/01/2025	R214 On 06-February-25			Bond Future	10.93	69.9222	69.7579	69.9222	18,350.00
07/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8918	9	9	9	0.00
07/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6799	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
07/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4394	5	4	5	521.00
07/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12829	13	13	13	0.00
07/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
07/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	4	0	0	0	0.00
07/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	43	0	0	0	0.00
07/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
07/01/2025	R214 On 08-May-25			Bond Future	11.01	68.0264	67.8589	68.0264	3,232.00
07/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7282	7	7	7	0.00
07/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	238	0	0	0	0.00
07/01/2025	R214 On 07-August-25			Bond Future	11.10	69.3796	69.2090	69.3796	0.00
07/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9518	10	10	10	0.00
07/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	396	0	0	0	0.00
07/01/2025	R214 On 06-November-25			Bond Future	11.20	67.4219	67.2482	67.4219	0.00
07/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4474	5	4	5	0.00
07/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2158	2	2	2	0.00
07/01/2025	R214 On 05-February-26			Bond Future	11.31	68.7002	68.5237	68.7002	0.00
07/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3450	4	3	4	0.00
07/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3702	4	4	4	0.00
07/01/2025	R248 On 06-February-25			Bond Future	11.10	84.7384	84.5352	84.7384	271,827.00
07/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9921	10	10	10	0.00
07/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	16	0	0	0	660.00
07/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	855	1	1	1	660.00
07/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	4119	4	4	4	0.00
07/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	158	0	0	0	660.00
07/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1553	1	2	1	0.00
07/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	5874	6	6	6	0.00
07/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	2	0	0	0	0.00
07/01/2025	R248 On 08-May-25			Bond Future	11.18	81.9973	81.7902	81.9973	30,311.00
07/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	9029	9	9	9	0.00
07/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	295	0	0	0	0.00
07/01/2025	R248 On 07-August-25			Bond Future	11.27	83.6285	83.4175	83.6285	0.00
07/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11874	12	12	12	0.00
07/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	490	0	0	0	0.00
07/01/2025	R248 On 06-November-25			Bond Future	11.38	80.8036	80.5889	80.8036	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
07/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	5347	5	5	5	0.00
07/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3000	3	3	3	0.00
07/01/2025	R248 On 05-February-26			Bond Future	11.49	82.3352	82.1167	82.3352	0.00
07/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4443	5	4	5	0.00
07/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4634	5	5	5	0.00
07/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00