



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: 14/02/2025 TO: 14/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/02/2025	2029 On 08-May-25			Bond Future	135.40		135.4107	135.4037	135.4107	5,933.00
14/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
14/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2446		2	2	2	0.00
14/02/2025	2029 On 07-August-25			Bond Future	138.09		138.0861	138.0876	138.0861	0.00
14/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	678		1	1	1	0.00
14/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
14/02/2025	2029 On 06-November-25			Bond Future	139.36		139.3509	139.3605	139.3509	68.00
14/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	0		0	0	0	0.00
14/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	430		0	0	0	0.00
14/02/2025	2029 On 05-February-26			Bond Future	142.07		142.0575	142.0733	142.0575	0.00
14/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1963		2	2	2	0.00
14/02/2025	2029 On 05-February-26	140.11	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
14/02/2025	2029 On 07-May-26			Bond Future	143.29	143.2636	143.2927	143.2636	0.00
14/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	1473	1	1	1	0.00
14/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2030 On 08-May-25			Bond Future	9.15	97.5145	97.9090	97.5145	61,732.00
14/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	3009	3	3	3	0.00
14/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	634	1	1	1	1,320.00
14/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	1119	1	1	1	300.00
14/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1881	2	2	2	0.00
14/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	349	0	0	0	300.00
14/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	311	0	0	0	800.00
14/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	1037	1	1	1	800.00
14/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	3195	3	3	3	0.00
14/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10675	10	11	10	0.00
14/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5476	5	5	5	2,280.00
14/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1649	1	2	1	680.00
14/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	9332	9	9	9	0.00
14/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	4222	4	4	4	1,640.00
14/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
14/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	80	0	0	0	0.00
14/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
14/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	27	0	0	0	0.00
14/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	172	0	0	0	800.00
14/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	923	1	1	1	0.00
14/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2048	2	2	2	0.00
14/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	858	1	1	1	0.00
14/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	460	1	0	1	300.00
14/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	1936	2	2	2	0.00
14/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	552	1	1	1	0.00
14/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1366	2	1	2	0.00
14/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	197	0	0	0	0.00
14/02/2025	2030 On 07-August-25			Bond Future	9.24	95.4074	95.8158	95.4074	47,294.00
14/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6364	6	6	6	0.00
14/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9467	9	9	9	0.00
14/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4495	4	4	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	575	0	1	0	300.00
14/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1327	1	1	1	300.00
14/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2642	2	3	2	0.00
14/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	659	1	1	1	300.00
14/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1380	2	1	2	0.00
14/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2397	3	2	3	0.00
14/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	7	0	0	0	1,054.00
14/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	264	0	0	0	0.00
14/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	79	0	0	0	0.00
14/02/2025	2030 On 06-November-25			Bond Future	9.33	97.2463	97.6681	97.2463	0.00
14/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	2052	2	2	2	0.00
14/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1449	1	1	1	300.00
14/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3268	3	3	3	0.00
14/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	727	1	1	1	300.00
14/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	1811	2	2	2	0.00
14/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	806	1	1	1	300.00
14/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	2780	3	3	3	0.00
14/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1351	2	1	2	0.00
14/02/2025	2030 On 05-February-26			Bond Future	9.44	95.1036	95.5377	95.1036	0.00
14/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1936	2	2	2	0.00
14/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1777	2	2	2	0.00
14/02/2025	2030 On 07-May-26			Bond Future	9.60	96.8590	97.3102	96.8590	0.00
14/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1667	1	2	1	0.00
14/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2284	3	2	3	0.00
14/02/2025	2032 On 08-May-25			Bond Future	9.87	92.5475	93.0179	92.5475	127,686.00
14/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4887	4	5	4	0.00
14/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	450	0	0	0	300.00
14/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1387	1	1	1	300.00
14/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2523	2	3	2	0.00
14/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1438	1	1	1	800.00
14/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	5128	5	5	5	0.00
14/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	474	0	0	0	800.00
14/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1183	1	1	1	0.00
14/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	153	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2580	3	3	3	0.00
14/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	615	1	1	1	300.00
14/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1225	2	1	2	0.00
14/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2652	3	3	3	0.00
14/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	174	0	0	0	0.00
14/02/2025	2032 On 07-August-25			Bond Future	9.96	94.3534	94.8389	94.3534	0.00
14/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8857	8	9	8	0.00
14/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1745	2	2	2	300.00
14/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3690	3	4	3	0.00
14/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	828	1	1	1	300.00
14/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2019	2	2	2	0.00
14/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	898	1	1	1	300.00
14/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3409	4	3	4	0.00
14/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	150	0	0	0	0.00
14/02/2025	2032 On 06-November-25			Bond Future	10.07	92.0106	92.5109	92.0106	0.00
14/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	3131	3	3	3	0.00
14/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	1002	1	1	1	300.00
14/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1858	2	2	2	300.00
14/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4536	4	5	4	0.00
14/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1034	1	1	1	300.00
14/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2608	3	3	3	0.00
14/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	3998	4	4	4	0.00
14/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1616	2	2	2	0.00
14/02/2025	2032 On 05-February-26			Bond Future	10.19	93.7749	94.2888	93.7749	0.00
14/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2633	2	3	2	0.00
14/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2774	3	3	3	0.00
14/02/2025	2032 On 07-May-26			Bond Future	10.34	91.3464	91.8786	91.3464	0.00
14/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2449	2	2	2	0.00
14/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3274	4	3	4	0.00
14/02/2025	2033 On 08-May-25			Bond Future	129.00	129.0097	129.0041	129.0097	9,712.00
14/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
14/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1616	2	2	2	0.00
14/02/2025	2033 On 07-August-25			Bond Future	131.56	131.5587	131.5612	131.5587	0.00
14/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	2911	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
14/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2033 On 06-November-25			Bond Future	132.61	132.5972	132.6074	132.5972	0.00
14/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
14/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	533	1	1	1	0.00
14/02/2025	2033 On 05-February-26			Bond Future	135.19	135.1728	135.1890	135.1728	0.00
14/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2309	2	2	2	0.00
14/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2033 On 07-May-26			Bond Future	136.18	136.1478	136.1766	136.1478	0.00
14/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	1017	1	1	1	0.00
14/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2037 On 08-May-25			Bond Future	10.99	85.5585	86.1910	85.5585	63,679.00
14/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	7019	6	7	6	0.00
14/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	598	1	1	1	300.00
14/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1779	2	2	2	300.00
14/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3452	3	3	3	0.00
14/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	12179	12	12	12	7,500.00
14/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8444	8	8	8	15,000.00
14/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11950	11	12	11	7,500.00
14/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	11	0	0	0	0.00
14/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	97	0	0	0	0.00
14/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	10	0	0	0	0.00
14/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	796	1	1	1	300.00
14/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	1708	2	2	2	0.00
14/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3469	4	3	4	0.00
14/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	180	0	0	0	0.00
14/02/2025	2037 On 07-August-25			Bond Future	11.10	82.9674	83.6177	82.9674	73,915.00
14/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	10097	10	10	10	0.00
14/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6523	6	7	6	0.00
14/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3591	3	4	3	0.00
14/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1152	1	1	1	2,341.00
14/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1337	1	1	1	200.00
14/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	5092	5	5	5	0.00
14/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2448	2	2	2	0.00
14/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	785	1	1	1	2,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2243	2	2	2	300.00
14/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	5132	5	5	5	0.00
14/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	1056	1	1	1	300.00
14/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	2825	3	3	3	0.00
14/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1170	1	1	1	300.00
14/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4552	5	5	5	0.00
14/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2633	3	3	3	2,541.00
14/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5243	6	5	6	0.00
14/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1183	1	1	1	2,541.00
14/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4003	4	4	4	0.00
14/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	1829	2	2	2	2,541.00
14/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4350	5	4	5	0.00
14/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	799	1	1	1	2,541.00
14/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	252	0	0	0	0.00
14/02/2025	2037 On 06-November-25			Bond Future	11.22	84.5661	85.2338	84.5661	0.00
14/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4432	4	4	4	0.00
14/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1334	1	1	1	300.00
14/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2477	2	2	2	300.00
14/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6382	6	6	6	0.00
14/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1402	2	1	2	300.00
14/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	3703	4	4	4	0.00
14/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5447	6	5	6	0.00
14/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2205	3	2	3	0.00
14/02/2025	2037 On 05-February-26			Bond Future	11.35	81.9292	82.6134	81.9292	0.00
14/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3389	3	3	3	0.00
14/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6841	6	7	6	0.00
14/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2612	2	3	2	1,970.00
14/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2049	2	2	2	1,970.00
14/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5081	6	5	6	0.00
14/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4189	5	4	5	0.00
14/02/2025	2037 On 07-May-26			Bond Future	11.50	83.4398	84.1445	83.4398	0.00
14/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3627	3	4	3	0.00
14/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4564	5	5	5	0.00
14/02/2025	2038 On 08-May-25			Bond Future	140.54	140.2449	140.5392	140.2449	2,940.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	859	1	1	1	0.00
14/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2038 On 07-August-25			Bond Future	141.21	140.8973	141.2063	140.8973	0.00
14/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1646	1	2	1	0.00
14/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2038 On 06-November-25			Bond Future	143.97	143.6474	143.9707	143.6474	0.00
14/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	91	0	0	0	0.00
14/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2038 On 05-February-26			Bond Future	144.61	144.2786	144.6144	144.2786	0.00
14/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1414	1	1	1	0.00
14/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2038 On 07-May-26			Bond Future	147.34	146.9804	147.3360	146.9804	0.00
14/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2806	2	3	2	0.00
14/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2040 On 08-May-25			Bond Future	11.30	85.4450	86.1904	85.4450	31,815.00
14/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7876	7	8	7	0.00
14/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8478	8	8	8	15,000.00
14/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11831	11	12	11	7,500.00
14/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	12171	11	12	11	7,500.00
14/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	20	0	0	0	0.00
14/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	147	0	0	0	0.00
14/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	24	0	0	0	0.00
14/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	185	0	0	0	0.00
14/02/2025	2040 On 07-August-25			Bond Future	11.42	82.6010	83.3664	82.6010	37,840.00
14/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10650	10	11	10	0.00
14/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	306	0	0	0	0.00
14/02/2025	2040 On 06-November-25			Bond Future	11.53	84.1925	84.9776	84.1925	0.00
14/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4468	4	4	4	0.00
14/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2664	3	3	3	0.00
14/02/2025	2040 On 05-February-26			Bond Future	11.66	81.2978	82.1016	81.2978	0.00
14/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3589	3	4	3	0.00
14/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4608	5	5	5	0.00
14/02/2025	2040 On 07-May-26			Bond Future	11.81	82.7961	83.6226	82.7961	0.00
14/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	4128	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
14/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	4932	5	5	5	0.00
14/02/2025	2044 On 08-May-25			Bond Future	11.44	81.0497	81.8443	81.0497	72,418.00
14/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7731	7	8	7	0.00
14/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	6131	5	6	5	0.00
14/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2715	2	3	2	0.00
14/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	616	0	1	0	2,490.00
14/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	3162	3	3	3	0.00
14/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1654	1	2	1	9,000.00
14/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	505	0	1	0	9,000.00
14/02/2025	2044 On 08-May-25		Call	Bond Future	0.02	0.0000	0.0000	0.0000	0.00
14/02/2025	2044 On 08-May-25		Put	Bond Future	18155.72	18.9503	18.1557	18.9503	0.00
14/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4421	5	4	5	0.00
14/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1171	1	1	1	9,000.00
14/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2239	3	2	3	0.00
14/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1403	2	1	2	2,490.00
14/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4053	5	4	5	0.00
14/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	381	1	0	1	2,490.00
14/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	211	0	0	0	0.00
14/02/2025	2044 On 07-August-25			Bond Future	11.55	78.2452	79.0605	78.2452	16.00
14/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	10402	10	10	10	0.00
14/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	380	0	0	0	0.00
14/02/2025	2044 On 06-November-25			Bond Future	11.67	79.7528	80.5883	79.7528	0.00
14/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4236	4	4	4	0.00
14/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	2936	3	3	3	0.00
14/02/2025	2044 On 05-February-26			Bond Future	11.79	76.8981	77.7532	76.8981	0.00
14/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3607	3	4	3	0.00
14/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5006	6	5	6	0.00
14/02/2025	2044 On 07-May-26			Bond Future	11.93	78.3151	79.1934	78.3151	0.00
14/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4277	4	4	4	0.00
14/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5035	6	5	6	0.00
14/02/2025	2046 On 08-May-25			Bond Future	119.79	119.4376	119.7913	119.4376	19,628.00
14/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
14/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	2179	3	2	3	0.00
14/02/2025	2046 On 07-August-25			Bond Future	122.17	121.7975	122.1656	121.7975	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
14/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3476	3	3	3	0.00
14/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2046 On 06-November-25			Bond Future	122.31	121.9263	122.3088	121.9263	0.00
14/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
14/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	3101	3	3	3	0.00
14/02/2025	2046 On 05-February-26			Bond Future	124.69	124.2938	124.6890	124.2938	0.00
14/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	3039	3	3	3	0.00
14/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2046 On 07-May-26			Bond Future	124.75	124.3331	124.7472	124.3331	0.00
14/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
14/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	203	1	0	1	0.00
14/02/2025	2050 On 08-May-25			Bond Future	121.06	121.1639	121.0581	121.1639	16,345.00
14/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
14/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	102	0	0	0	0.00
14/02/2025	2050 On 07-August-25			Bond Future	121.10	121.1978	121.0975	121.1978	0.00
14/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1207	1	1	1	0.00
14/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2050 On 06-November-25			Bond Future	123.47	123.5634	123.4682	123.5634	0.00
14/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
14/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	952	1	1	1	0.00
14/02/2025	2050 On 05-February-26			Bond Future	123.47	123.5571	123.4654	123.5571	0.00
14/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	645	1	1	1	0.00
14/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
14/02/2025	2050 On 07-May-26			Bond Future	125.79	125.8706	125.7885	125.8706	0.00
14/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	1718	2	2	2	0.00
14/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
14/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	AL37 On 06-February-25			Index Future	1074.01	1074.0060	1074.0060	1074.0060	0.00
14/02/2025	AL37 On 08-May-25			Index Future	1095.01	1090.4400	1095.0120	1090.4400	0.00
14/02/2025	AL37 On 07-August-25			Index Future	1116.45	1111.7240	1116.4540	1111.7240	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
14/02/2025	AL37 On 06-November-25			Index Future	1138.06	1133.1750	1138.0620	1133.1750	0.00
14/02/2025	AL37 On 05-February-26			Index Future	1159.97	1154.9420	1159.9720	1154.9420	0.00
14/02/2025	AL37 On 07-May-26			Index Future	1181.59	1176.3590	1181.5900	1176.3590	0.00
14/02/2025	AL7T On 06-February-25			Index Future	1285.82	1285.8190	1285.8190	1285.8190	0.00
14/02/2025	AL7T On 08-May-25			Index Future	1310.77	1302.9850	1310.7650	1302.9850	0.00
14/02/2025	AL7T On 07-August-25			Index Future	1336.43	1328.4170	1336.4310	1328.4170	0.00
14/02/2025	AL7T On 06-November-25			Index Future	1362.30	1354.0490	1362.2960	1354.0490	0.00
14/02/2025	AL7T On 05-February-26			Index Future	1388.52	1380.0580	1388.5240	1380.0580	0.00
14/02/2025	AL7T On 07-May-26			Index Future	1414.40	1405.6500	1414.4010	1405.6500	0.00
14/02/2025	ALBI On 06-February-25			Index Future	1104.17	1104.1670	1104.1670	1104.1670	0.00
14/02/2025	ALBI On 08-May-25			Index Future	1127.22	1120.2710	1127.2160	1120.2710	94.00
14/02/2025	ALBI On 07-August-25			Index Future	1149.29	1142.1370	1149.2890	1142.1370	0.00
14/02/2025	ALBI On 06-November-25			Index Future	1171.53	1164.1750	1171.5320	1164.1750	0.00
14/02/2025	ALBI On 05-February-26			Index Future	1194.09	1186.5370	1194.0860	1186.5370	0.00
14/02/2025	ALBI On 07-May-26			Index Future	1216.34	1208.5410	1216.3400	1208.5410	0.00
14/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C025 On 31-January-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	ES33 On 08-May-25			Bond Future	11.26	80.7064	81.1941	80.7064	0.00
14/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6422	6	6	6	0.00
14/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
14/02/2025	ES33 On 07-August-25			Bond Future	11.39	82.3008	82.8032	82.3008	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
14/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8999	8	9	8	0.00
14/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
14/02/2025	ES33 On 06-November-25			Bond Future	11.55	80.1103	80.6273	80.1103	0.00
14/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1977	1	2	1	0.00
14/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
14/02/2025	ES33 On 05-February-26			Bond Future	11.72	81.6643	82.1948	81.6643	0.00
14/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
14/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1001	2	1	2	0.00
14/02/2025	ES33 On 07-May-26			Bond Future	11.92	79.3942	79.9423	79.3942	0.00
14/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
14/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	938	1	1	1	0.00
14/02/2025	ES42 On 08-May-25			Bond Future	11.81	75.7016	76.4056	75.7016	0.00
14/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7775	7	8	7	0.00
14/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
14/02/2025	ES42 On 07-August-25			Bond Future	11.93	77.1965	77.9193	77.1965	0.00
14/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9647	9	10	9	0.00
14/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
14/02/2025	ES42 On 06-November-25			Bond Future	12.06	74.4370	75.1785	74.4370	0.00
14/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1845	1	2	1	0.00
14/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
14/02/2025	ES42 On 05-February-26			Bond Future	12.20	75.8794	76.6386	75.8794	0.00
14/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
14/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1961	3	2	3	0.00
14/02/2025	ES42 On 07-May-26			Bond Future	12.35	73.0312	73.8117	73.0312	0.00
14/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
14/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	830	2	1	2	0.00
14/02/2025	GOVI On 06-February-25			GOVI	1087.48	1087.4840	1087.4840	1087.4840	0.00
14/02/2025	GOVI On 08-May-25			GOVI	1110.04	1103.3560	1110.0350	1103.3560	631.00
14/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	880350	81	88	81	0.00
14/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
14/02/2025	GOVI On 07-August-25			GOVI	1131.77	1124.8920	1131.7710	1124.8920	0.00
14/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1207710	114	121	114	0.00
14/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
14/02/2025	GOVI On 06-November-25			GOVI	1153.68	1146.5970	1153.6750	1146.5970	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
14/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	416750	35	42	35	0.00
14/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
14/02/2025	GOVI On 05-February-26			GOVI	1175.89	1168.6210	1175.8850	1168.6210	0.00
14/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	258850	19	26	19	0.00
14/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
14/02/2025	GOVI On 07-May-26			GOVI	1197.80	1190.2920	1197.8000	1190.2920	0.00
14/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	208000	13	21	13	0.00
14/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
14/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/02/2025	IGOV On 06-February-25			Index Future	371.46	371.4580	371.4580	371.4580	0.00
14/02/2025	IGOV On 08-May-25			Index Future	378.44	378.1770	378.4350	378.1770	887.00
14/02/2025	IGOV On 07-August-25			Index Future	385.94	385.6490	385.9360	385.6490	0.00
14/02/2025	IGOV On 06-November-25			Index Future	393.50	393.1800	393.4950	393.1800	0.00
14/02/2025	IGOV On 05-February-26			Index Future	401.16	400.8200	401.1580	400.8200	0.00
14/02/2025	IGOV On 07-May-26			Index Future	408.72	408.3380	408.7200	408.3380	0.00
14/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
14/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
14/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
14/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	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
14/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
14/02/2025	R033 On 08-May-25			Bond Future	10.06	100.2427	100.8362	100.2427	9,365.00
14/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2352	2	2	2	0.00
14/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	917	1	1	1	0.00
14/02/2025	R033 On 07-August-25			Bond Future	10.16	102.1987	102.8103	102.1987	0.00
14/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2668	2	3	2	0.00
14/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	1780	2	2	2	0.00
14/02/2025	R033 On 06-November-25			Bond Future	10.27	99.1242	99.7535	99.1242	0.00
14/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2754	3	3	3	0.00
14/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2456	3	2	3	0.00
14/02/2025	R033 On 05-February-26			Bond Future	10.40	101.0245	101.6701	101.0245	0.00
14/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3401	3	3	3	0.00
14/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	2941	3	3	3	0.00
14/02/2025	R033 On 07-May-26			Bond Future	10.54	97.8454	98.5124	97.8454	0.00
14/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2969	3	3	3	0.00
14/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	3745	4	4	4	0.00
14/02/2025	R035 On 08-May-25			Bond Future	10.56	91.0839	91.6145	91.0839	78,173.00
14/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6641	6	7	6	0.00
14/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	515	0	1	0	300.00
14/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1635	1	2	1	300.00
14/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3178	3	3	3	0.00
14/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	5144	5	5	5	400.00
14/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	6263	6	6	6	0.00
14/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2938	3	3	3	0.00
14/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1241	1	1	1	150.00
14/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13940	13	14	13	0.00
14/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10990	10	11	10	0.00
14/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	22	0	0	0	400.00
14/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	296	0	0	0	0.00
14/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	3	0	0	0	400.00
14/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	797	1	1	1	150.00
14/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	1923	2	2	2	0.00
14/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	182	0	0	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	713	1	1	1	300.00
14/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3265	4	3	4	0.00
14/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1531	2	2	2	0.00
14/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	154	0	0	0	0.00
14/02/2025	R035 On 07-August-25			Bond Future	10.66	92.8616	93.4085	92.8616	0.00
14/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	10264	10	10	10	0.00
14/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	962	1	1	1	300.00
14/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2085	2	2	2	300.00
14/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4682	4	5	4	0.00
14/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4526	4	5	4	0.00
14/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1136	1	1	1	8,500.00
14/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1084	1	1	1	300.00
14/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2550	3	3	3	0.00
14/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4241	5	4	5	0.00
14/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	227	0	0	0	0.00
14/02/2025	R035 On 06-November-25			Bond Future	10.78	90.1463	90.7089	90.1463	0.00
14/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4153	4	4	4	0.00
14/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4966	5	5	5	0.00
14/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1233	1	1	1	300.00
14/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2288	2	2	2	300.00
14/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5862	6	6	6	0.00
14/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3337	3	3	3	250.00
14/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6954	7	7	7	0.00
14/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	5039	5	5	5	0.00
14/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	980	1	1	1	2,000.00
14/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1882	2	2	2	2,000.00
14/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	3904	4	4	4	0.00
14/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	5815	6	6	6	0.00
14/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1560	2	2	2	250.00
14/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2446	3	2	3	0.00
14/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	989	1	1	1	250.00
14/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1278	1	1	1	300.00
14/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3379	4	3	4	0.00
14/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5099	6	5	6	0.00
14/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1589	2	2	2	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	1955	2	2	2	0.00
14/02/2025	R035 On 05-February-26			Bond Future	10.91	91.8753	92.4527	91.8753	0.00
14/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3178	3	3	3	0.00
14/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	3820	4	4	4	0.00
14/02/2025	R035 On 07-May-26			Bond Future	11.05	89.0670	89.6635	89.0670	0.00
14/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3257	3	3	3	0.00
14/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4254	5	4	5	0.00
14/02/2025	R038 On 08-May-25			Bond Future	11.04	99.4364	100.1087	99.4364	9,244.00
14/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2668	2	3	2	0.00
14/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1357	2	1	2	0.00
14/02/2025	R038 On 07-August-25			Bond Future	11.16	101.3766	102.0684	101.3766	0.00
14/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	3119	3	3	3	0.00
14/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2571	3	3	3	0.00
14/02/2025	R038 On 06-November-25			Bond Future	11.28	97.8446	98.5557	97.8446	0.00
14/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3334	3	3	3	0.00
14/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2516	2	3	2	1,770.00
14/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7827	7	8	7	0.00
14/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1378	2	1	2	1,770.00
14/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4488	5	4	5	0.00
14/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3598	4	4	4	0.00
14/02/2025	R038 On 05-February-26			Bond Future	11.41	99.7200	100.4489	99.7200	0.00
14/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4421	4	4	4	0.00
14/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4257	5	4	5	0.00
14/02/2025	R038 On 07-May-26			Bond Future	11.56	96.0746	96.8264	96.0746	0.00
14/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	4168	4	4	4	0.00
14/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5191	6	5	6	0.00
14/02/2025	R053 On 08-May-25			Bond Future	11.34	102.6398	103.7090	102.6398	22,674.00
14/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	10364	9	10	9	0.00
14/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	222	0	0	0	0.00
14/02/2025	R053 On 07-August-25			Bond Future	11.44	104.6425	105.7391	104.6425	0.00
14/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	13444	12	13	12	0.00
14/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	539	1	1	1	0.00
14/02/2025	R053 On 06-November-25			Bond Future	11.55	100.7952	101.9190	100.7952	0.00
14/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5430	5	5	5	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
14/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	3726	4	4	4	0.00
14/02/2025	R053 On 05-February-26			Bond Future	11.67	102.7269	103.8767	102.7269	0.00
14/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4523	4	5	4	0.00
14/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	5980	7	6	7	0.00
14/02/2025	R053 On 07-May-26			Bond Future	11.79	98.7596	99.9403	98.7596	0.00
14/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5405	5	5	5	0.00
14/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6240	7	6	7	0.00
14/02/2025	R186 On 08-May-25			Bond Future	8.34	107.2157	107.2996	107.2157	157,448.00
14/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	388	0	0	0	0.00
14/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	186	0	0	0	0.00
14/02/2025	R186 On 07-August-25			Bond Future	8.42	103.9991	104.0912	103.9991	0.00
14/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1689	2	2	2	0.00
14/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2360	2	2	2	0.00
14/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1172	1	1	1	1,983.00
14/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	43	0	0	0	1,983.00
14/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	148	0	0	0	0.00
14/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	85	0	0	0	0.00
14/02/2025	R186 On 06-November-25			Bond Future	8.55	106.0037	106.1038	106.0037	447.00
14/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	205	0	0	0	0.00
14/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	652	1	1	1	0.00
14/02/2025	R186 On 05-February-26			Bond Future	8.79	102.7293	102.8357	102.7293	0.00
14/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	275	0	0	0	0.00
14/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	571	1	1	1	0.00
14/02/2025	R186 On 07-May-26			Bond Future	9.35	104.6253	104.7433	104.6253	0.00
14/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	179	0	0	0	0.00
14/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	566	1	1	1	0.00
14/02/2025	R202 On 08-May-25			Bond Future	272.23	272.2397	272.2282	272.2397	1,359.00
14/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
14/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	82	0	0	0	0.00
14/02/2025	R202 On 07-August-25			Bond Future	272.40	272.3996	272.4048	272.3996	0.00
14/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	805	1	1	1	0.00
14/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
14/02/2025	R202 On 06-November-25			Bond Future	277.74	277.7168	277.7379	277.7168	0.00
14/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2098	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
14/02/2025	R202 On 05-February-26			Bond Future	277.82	277.7895	277.8230	277.7895	0.00
14/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	3	0	0	0	0.00
14/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
14/02/2025	R202 On 07-May-26			Bond Future	283.05	282.9918	283.0516	282.9918	0.00
14/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5502	5	6	5	0.00
14/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
14/02/2025	R209 On 08-May-25			Bond Future	10.79	71.5430	72.0706	71.5430	28,517.00
14/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5466	5	5	5	0.00
14/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	175	0	0	0	0.00
14/02/2025	R209 On 07-August-25			Bond Future	10.89	72.9390	73.4815	72.9390	0.00
14/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8465	8	8	8	0.00
14/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	261	0	0	0	0.00
14/02/2025	R209 On 06-November-25			Bond Future	11.00	71.1924	71.7495	71.1924	0.00
14/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3442	3	3	3	0.00
14/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2121	2	2	2	0.00
14/02/2025	R209 On 05-February-26			Bond Future	11.11	72.5575	73.1285	72.5575	0.00
14/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2809	3	3	3	0.00
14/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3692	4	4	4	0.00
14/02/2025	R209 On 07-May-26			Bond Future	11.25	70.7459	71.3342	70.7459	0.00
14/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	3163	3	3	3	0.00
14/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	3998	4	4	4	0.00
14/02/2025	R210 On 08-May-25			Bond Future	244.79	244.8033	244.7898	244.8033	1,744.00
14/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
14/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3240	3	3	3	0.00
14/02/2025	R210 On 07-August-25			Bond Future	249.64	249.6400	249.6417	249.6400	0.00
14/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1202	1	1	1	0.00
14/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
14/02/2025	R210 On 06-November-25			Bond Future	251.12	251.1048	251.1209	251.1048	0.00
14/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
14/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1019	1	1	1	0.00
14/02/2025	R210 On 05-February-26			Bond Future	256.01	255.9813	256.0087	255.9813	0.00
14/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2909	3	3	3	0.00
14/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2025	R210 On 07-May-26			Bond Future	257.36	257.3084	257.3598	257.3084	0.00
14/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1960	2	2	2	0.00
14/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
14/02/2025	R213 On 08-May-25			Bond Future	9.54	89.8425	90.2545	89.8425	101,781.00
14/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	4022	4	4	4	0.00
14/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	157	0	0	0	0.00
14/02/2025	R213 On 07-August-25			Bond Future	9.63	91.5961	92.0218	91.5961	17.00
14/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7673	7	8	7	0.00
14/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	118	0	0	0	0.00
14/02/2025	R213 On 06-November-25			Bond Future	9.74	89.8085	90.2477	89.8085	0.00
14/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2618	2	3	2	0.00
14/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1440	2	1	2	0.00
14/02/2025	R213 On 05-February-26			Bond Future	9.86	91.5317	91.9832	91.5317	0.00
14/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2244	2	2	2	0.00
14/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2131	2	2	2	0.00
14/02/2025	R213 On 07-May-26			Bond Future	10.00	89.6702	90.1385	89.6702	0.00
14/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1951	2	2	2	0.00
14/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2658	3	3	3	0.00
14/02/2025	R214 On 08-May-25			Bond Future	11.20	66.1679	66.8089	66.1679	16,369.00
14/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	6161	6	6	6	0.00
14/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	166	0	0	0	0.00
14/02/2025	R214 On 07-August-25			Bond Future	11.30	67.4594	68.1171	67.4594	0.00
14/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8345	8	8	8	0.00
14/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	315	0	0	0	0.00
14/02/2025	R214 On 06-November-25			Bond Future	11.41	65.4600	66.1343	65.4600	0.00
14/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3502	3	4	3	0.00
14/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2300	3	2	3	0.00
14/02/2025	R214 On 05-February-26			Bond Future	11.52	66.7156	67.4057	66.7156	0.00
14/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2780	3	3	3	0.00
14/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4149	5	4	5	0.00
14/02/2025	R214 On 07-May-26			Bond Future	11.65	64.6481	65.3572	64.6481	0.00
14/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3519	3	4	3	0.00
14/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4105	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
14/02/2025	R248 On 08-May-25			Bond Future	11.38	79.6146	80.4705	79.6146	269,120.00
14/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7614	7	8	7	0.00
14/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	200	0	0	0	0.00
14/02/2025	R248 On 07-August-25			Bond Future	11.48	81.1686	82.0462	81.1686	0.00
14/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	10426	10	10	10	0.00
14/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	414	1	0	1	0.00
14/02/2025	R248 On 06-November-25			Bond Future	11.59	78.2910	79.1902	78.2910	0.00
14/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3986	4	4	4	0.00
14/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3038	4	3	4	0.00
14/02/2025	R248 On 05-February-26			Bond Future	11.71	79.7924	80.7123	79.7924	0.00
14/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3427	3	3	3	0.00
14/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5022	6	5	6	0.00
14/02/2025	R248 On 07-May-26			Bond Future	11.83	76.8236	77.7679	76.8236	0.00
14/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4260	4	4	4	0.00
14/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	4973	6	5	6	0.00
14/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00