



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](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 03/03/2025 TO: 03/03/2025**

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/03/2025	2029 On 08-May-25			Bond Future	136.36		136.1840	136.3587	136.1840	5,933.00
03/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
03/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1491		2	1	2	0.00
03/03/2025	2029 On 07-August-25			Bond Future	139.06		138.8841	139.0625	138.8841	0.00
03/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1653		1	2	1	0.00
03/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
03/03/2025	2029 On 06-November-25			Bond Future	140.36		140.1752	140.3573	140.1752	68.00
03/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	567		0	1	0	0.00
03/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
03/03/2025	2029 On 05-February-26			Bond Future	143.08		142.8939	143.0800	142.8939	0.00
03/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	2970		3	3	3	0.00
03/03/2025	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
03/03/2025	2029 On 07-May-26			Bond Future	144.32	144.1323	144.3221	144.1323	0.00
03/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2502	2	3	2	0.00
03/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2030 On 08-May-25			Bond Future	9.17	97.7402	97.8397	97.7402	65,671.00
03/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2870	3	3	3	0.00
03/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	472	0	0	0	1,320.00
03/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1470	1	1	1	680.00
03/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	936	1	1	1	300.00
03/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1708	2	2	2	0.00
03/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	221	0	0	0	300.00
03/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	190	0	0	0	800.00
03/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	856	1	1	1	800.00
03/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3062	3	3	3	0.00
03/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9262	9	9	9	0.00
03/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4113	4	4	4	1,640.00
03/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10606	11	11	11	0.00
03/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5389	5	5	5	2,280.00
03/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
03/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	9	0	0	0	0.00
03/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
03/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	41	0	0	0	0.00
03/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	108	0	0	0	800.00
03/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	811	1	1	1	0.00
03/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1996	2	2	2	0.00
03/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	745	1	1	1	0.00
03/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	357	0	0	0	300.00
03/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1877	2	2	2	0.00
03/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	443	0	0	0	0.00
03/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1273	1	1	1	0.00
03/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	128	0	0	0	0.00
03/03/2025	2030 On 07-August-25			Bond Future	9.26	95.6441	95.7457	95.6441	47,294.00
03/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6260	6	6	6	0.00
03/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4348	4	4	4	1,054.00
03/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9392	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	427	0	0	0	300.00
03/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1132	1	1	1	300.00
03/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2452	2	2	2	0.00
03/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	539	1	1	1	300.00
03/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1255	1	1	1	0.00
03/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2319	2	2	2	0.00
03/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	2	0	0	0	1,054.00
03/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	186	0	0	0	0.00
03/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	45	0	0	0	0.00
03/03/2025	2030 On 06-November-25			Bond Future	9.35	97.4948	97.5986	97.4948	0.00
03/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1848	2	2	2	0.00
03/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1252	1	1	1	300.00
03/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3073	3	3	3	0.00
03/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	568	1	1	1	300.00
03/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1684	2	2	2	0.00
03/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	680	1	1	1	300.00
03/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2690	3	3	3	0.00
03/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1216	1	1	1	0.00
03/03/2025	2030 On 05-February-26			Bond Future	9.46	95.3541	95.4602	95.3541	0.00
03/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1737	2	2	2	0.00
03/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1656	2	2	2	0.00
03/03/2025	2030 On 07-May-26			Bond Future	9.62	97.1275	97.2359	97.1275	0.00
03/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1496	1	1	1	0.00
03/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2187	2	2	2	0.00
03/03/2025	2032 On 08-May-25			Bond Future	9.90	92.7991	92.8525	92.7991	126,595.00
03/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4665	5	5	5	0.00
03/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	232	0	0	0	300.00
03/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1093	1	1	1	300.00
03/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2243	2	2	2	0.00
03/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1145	1	1	1	800.00
03/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4911	5	5	5	0.00
03/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	252	0	0	0	800.00
03/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	1055	1	1	1	0.00
03/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	102	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
03/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2523	3	3	3	0.00
03/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	500	1	0	1	300.00
03/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1097	1	1	1	0.00
03/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2600	3	3	3	0.00
03/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	117	0	0	0	0.00
03/03/2025	2032 On 07-August-25			Bond Future	10.00	94.6165	94.6711	94.6165	0.00
03/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8623	9	9	9	0.00
03/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1394	1	1	1	300.00
03/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3337	3	3	3	0.00
03/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	561	1	1	1	300.00
03/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1836	2	2	2	0.00
03/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	713	1	1	1	300.00
03/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3309	3	3	3	0.00
03/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	83	0	0	0	0.00
03/03/2025	2032 On 06-November-25			Bond Future	10.11	92.2859	92.3418	92.2859	0.00
03/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2828	3	3	3	0.00
03/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	752	1	1	1	300.00
03/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1567	2	2	2	300.00
03/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4243	4	4	4	0.00
03/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	910	1	1	1	300.00
03/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2486	3	2	3	0.00
03/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3917	4	4	4	0.00
03/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1482	2	1	2	0.00
03/03/2025	2032 On 05-February-26			Bond Future	10.24	94.0530	94.1103	94.0530	0.00
03/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2120	2	2	2	0.00
03/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2440	2	2	2	0.00
03/03/2025	2032 On 07-May-26			Bond Future	10.38	91.6426	91.7013	91.6426	0.00
03/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2057	2	2	2	0.00
03/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3059	3	3	3	0.00
03/03/2025	2033 On 08-May-25			Bond Future	129.58	129.3061	129.5785	129.3061	9,712.00
03/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
03/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1041	1	1	1	0.00
03/03/2025	2033 On 07-August-25			Bond Future	132.15	131.8699	132.1479	131.8699	0.00
03/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3498	3	3	3	0.00

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03/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2033 On 06-November-25			Bond Future	133.21	132.9247	133.2083	132.9247	0.00
03/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	68	0	0	0	0.00
03/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2033 On 05-February-26			Bond Future	135.79	135.5029	135.7925	135.5029	0.00
03/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2913	3	3	3	0.00
03/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2033 On 07-May-26			Bond Future	136.79	136.4997	136.7950	136.4997	0.00
03/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1635	1	2	1	0.00
03/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2037 On 08-May-25			Bond Future	11.01	85.9143	86.0395	85.9143	60,638.00
03/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6766	7	7	7	0.00
03/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	326	0	0	0	300.00
03/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1366	1	1	1	300.00
03/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3058	3	3	3	0.00
03/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11789	12	12	12	7,500.00
03/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12019	12	12	12	7,500.00
03/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8230	8	8	8	15,000.00
03/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	2	0	0	0	0.00
03/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	34	0	0	0	0.00
03/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	0.00
03/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	554	1	1	1	300.00
03/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1447	2	1	2	0.00
03/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3349	3	3	3	0.00
03/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	78	0	0	0	0.00
03/03/2025	2037 On 07-August-25			Bond Future	11.13	83.3360	83.4638	83.3360	74,415.00
03/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9843	10	10	10	0.00
03/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6167	6	6	6	0.00
03/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3175	3	3	3	0.00
03/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	826	1	1	1	2,341.00
03/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	991	1	1	1	200.00
03/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4701	5	5	5	0.00
03/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2039	2	2	2	0.00
03/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	513	1	1	1	2,541.00

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03/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1840	2	2	2	300.00
03/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4741	5	5	5	0.00
03/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	742	1	1	1	300.00
03/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2576	3	3	3	0.00
03/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	933	1	1	1	300.00
03/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4393	5	4	5	0.00
03/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2378	2	2	2	2,541.00
03/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5126	5	5	5	0.00
03/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	945	1	1	1	2,541.00
03/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3811	4	4	4	0.00
03/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1567	2	2	2	2,541.00
03/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4179	4	4	4	0.00
03/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	597	1	1	1	2,541.00
03/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	152	0	0	0	0.00
03/03/2025	2037 On 06-November-25			Bond Future	11.25	84.9482	85.0787	84.9482	0.00
03/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3982	4	4	4	0.00
03/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	977	1	1	1	300.00
03/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2042	2	2	2	300.00
03/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5965	6	6	6	0.00
03/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1141	1	1	1	300.00
03/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3422	4	3	4	0.00
03/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5245	5	5	5	0.00
03/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1910	2	2	2	0.00
03/03/2025	2037 On 05-February-26			Bond Future	11.38	82.3163	82.4495	82.3163	0.00
03/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2731	3	3	3	0.00
03/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6228	6	6	6	0.00
03/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1984	2	2	2	1,970.00
03/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4768	5	5	5	0.00
03/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3180	3	3	3	0.00
03/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1462	1	1	1	1,930.00
03/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3273	3	3	3	1,930.00
03/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5520	6	6	6	0.00
03/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2219	2	2	2	1,930.00
03/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1600	2	2	2	1,970.00
03/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4617	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
03/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3696	4	4	4	0.00
03/03/2025	2037 On 07-May-26			Bond Future	11.53	83.8457	83.9817	83.8457	0.00
03/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3031	3	3	3	0.00
03/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4131	4	4	4	0.00
03/03/2025	2038 On 08-May-25			Bond Future	141.26	140.8165	141.2601	140.8165	2,918.00
03/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1580	1	2	1	0.00
03/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2038 On 07-August-25			Bond Future	141.94	141.4903	141.9427	141.4903	0.00
03/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	2383	2	2	2	0.00
03/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2038 On 06-November-25			Bond Future	144.72	144.2624	144.7241	144.2624	0.00
03/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	844	0	1	0	0.00
03/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2038 On 05-February-26			Bond Future	145.37	144.8993	145.3701	144.8993	0.00
03/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	2170	2	2	2	0.00
03/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2038 On 07-May-26			Bond Future	148.11	147.6323	148.1125	147.6323	0.00
03/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3583	3	4	3	0.00
03/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2040 On 08-May-25			Bond Future	11.34	85.8637	85.9670	85.8637	30,688.00
03/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7548	7	8	7	0.00
03/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8167	8	8	8	15,000.00
03/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11589	11	12	11	7,500.00
03/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11931	12	12	12	7,500.00
03/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	4	0	0	0	0.00
03/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	60	0	0	0	0.00
03/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	5	0	0	0	0.00
03/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	81	0	0	0	0.00
03/03/2025	2040 On 07-August-25			Bond Future	11.45	83.0337	83.1391	83.0337	33,389.00
03/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10308	10	10	10	0.00
03/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	192	0	0	0	0.00
03/03/2025	2040 On 06-November-25			Bond Future	11.57	84.6399	84.7477	84.6399	0.00
03/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3932	4	4	4	0.00
03/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2357	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	2040 On 05-February-26			Bond Future	11.70	81.7514	81.8615	81.7514	0.00
03/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2828	3	3	3	0.00
03/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4087	4	4	4	0.00
03/03/2025	2040 On 07-May-26			Bond Future	11.85	83.2699	83.3824	83.2699	0.00
03/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3431	3	3	3	0.00
03/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4475	5	4	5	0.00
03/03/2025	2044 On 08-May-25			Bond Future	11.46	81.6377	81.7108	81.6377	72,918.00
03/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7476	7	7	7	0.00
03/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
03/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2718	3	3	3	0.00
03/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1218	1	1	1	9,000.00
03/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	249	0	0	0	9,000.00
03/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5815	6	6	6	0.00
03/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2262	2	2	2	0.00
03/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	328	0	0	0	2,490.00
03/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1083	1	1	1	2,490.00
03/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3899	4	4	4	0.00
03/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	198	0	0	0	2,490.00
03/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	861	1	1	1	9,000.00
03/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1937	2	2	2	0.00
03/03/2025	2044 On 08-May-25		Put	Bond Future	18289.22	18.3623	18.2892	18.3623	0.00
03/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4299	4	4	4	0.00
03/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	90	0	0	0	0.00
03/03/2025	2044 On 07-August-25			Bond Future	11.58	78.8502	78.9248	78.8502	16.00
03/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10124	10	10	10	0.00
03/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	237	0	0	0	0.00
03/03/2025	2044 On 06-November-25			Bond Future	11.69	80.3755	80.4518	80.3755	0.00
03/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3735	4	4	4	0.00
03/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2572	3	3	3	0.00
03/03/2025	2044 On 05-February-26			Bond Future	11.81	77.5306	77.6086	77.5306	0.00
03/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2860	3	3	3	0.00
03/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4404	4	4	4	0.00
03/03/2025	2044 On 07-May-26			Bond Future	11.95	78.9705	79.0502	78.9705	0.00
03/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3596	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4497	5	4	5	0.00
03/03/2025	2046 On 08-May-25			Bond Future	121.44	120.9041	121.4432	120.9041	19,602.00
03/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
03/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	527	1	1	1	0.00
03/03/2025	2046 On 07-August-25			Bond Future	123.85	123.3012	123.8512	123.3012	0.00
03/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	5161	5	5	5	0.00
03/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2046 On 06-November-25			Bond Future	124.03	123.4694	124.0302	123.4694	0.00
03/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
03/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1380	2	1	2	0.00
03/03/2025	2046 On 05-February-26			Bond Future	126.44	125.8634	126.4355	125.8634	0.00
03/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4785	4	5	4	0.00
03/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2046 On 07-May-26			Bond Future	126.53	125.9455	126.5287	125.9455	0.00
03/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	1579	1	2	1	0.00
03/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2050 On 08-May-25			Bond Future	123.04	122.4337	123.0431	122.4337	16,319.00
03/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1883	1	2	1	0.00
03/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2050 On 07-August-25			Bond Future	123.12	122.5009	123.1226	122.5009	0.00
03/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	3233	3	3	3	0.00
03/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2050 On 06-November-25			Bond Future	125.54	124.9011	125.5352	124.9011	0.00
03/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	1115	0	1	0	0.00
03/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2050 On 05-February-26			Bond Future	125.56	124.9160	125.5624	124.9160	0.00
03/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	2742	2	3	2	0.00
03/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
03/03/2025	2050 On 07-May-26			Bond Future	127.93	127.2716	127.9308	127.2716	0.00
03/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3861	3	4	3	0.00
03/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
03/03/2025	8607 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
03/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	AL37 On 08-May-25			Index Future	1094.03	1092.8410	1094.0270	1092.8410	0.00
03/03/2025	AL37 On 07-August-25			Index Future	1115.46	1114.2450	1115.4580	1114.2450	0.00
03/03/2025	AL37 On 06-November-25			Index Future	1137.07	1135.8230	1137.0690	1135.8230	0.00
03/03/2025	AL37 On 05-February-26			Index Future	1158.89	1157.6070	1158.8860	1157.6070	0.00
03/03/2025	AL37 On 07-May-26			Index Future	1180.54	1179.2230	1180.5380	1179.2230	0.00
03/03/2025	AL7T On 08-May-25			Index Future	1309.06	1307.4010	1309.0600	1307.4010	0.00
03/03/2025	AL7T On 07-August-25			Index Future	1334.70	1333.0070	1334.7030	1333.0070	0.00
03/03/2025	AL7T On 06-November-25			Index Future	1360.56	1358.8220	1360.5610	1358.8220	0.00
03/03/2025	AL7T On 05-February-26			Index Future	1386.67	1384.8830	1386.6670	1384.8830	0.00
03/03/2025	AL7T On 07-May-26			Index Future	1412.57	1410.7420	1412.5740	1410.7420	0.00
03/03/2025	ALBI On 08-May-25			Index Future	1125.93	1124.5590	1125.9300	1124.5590	94.00
03/03/2025	ALBI On 07-August-25			Index Future	1147.99	1146.5840	1147.9860	1146.5840	0.00
03/03/2025	ALBI On 06-November-25			Index Future	1170.23	1168.7890	1170.2270	1168.7890	0.00
03/03/2025	ALBI On 05-February-26			Index Future	1192.68	1191.2050	1192.6810	1191.2050	0.00
03/03/2025	ALBI On 07-May-26			Index Future	1214.96	1213.4480	1214.9630	1213.4480	0.00
03/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	ES33 On 08-May-25			Bond Future	11.23	81.2082	81.3104	81.2082	0.00
03/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6538	6	7	6	0.00
03/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	ES33 On 07-August-25			Bond Future	11.37	82.8184	82.9228	82.8184	0.00
03/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9118	9	9	9	0.00
03/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
03/03/2025	ES33 On 06-November-25			Bond Future	11.52	80.6444	80.7511	80.6444	0.00
03/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2101	2	2	2	0.00
03/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
03/03/2025	ES33 On 05-February-26			Bond Future	11.70	82.2069	82.3159	82.2069	0.00
03/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
03/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	880	1	1	1	0.00
03/03/2025	ES33 On 07-May-26			Bond Future	11.88	79.9587	80.0700	79.9587	0.00
03/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
03/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	811	1	1	1	0.00
03/03/2025	ES42 On 08-May-25			Bond Future	11.83	76.1364	76.2647	76.1364	0.00
03/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7634	8	8	8	0.00
03/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
03/03/2025	ES42 On 07-August-25			Bond Future	11.95	77.6458	77.7767	77.6458	0.00
03/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9505	9	10	9	0.00
03/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
03/03/2025	ES42 On 06-November-25			Bond Future	12.08	74.9010	75.0347	74.9010	0.00
03/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1701	2	2	2	0.00
03/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
03/03/2025	ES42 On 05-February-26			Bond Future	12.22	76.3506	76.4872	76.3506	0.00
03/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
03/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2113	2	2	2	0.00
03/03/2025	ES42 On 07-May-26			Bond Future	12.38	73.5220	73.6615	73.5220	0.00
03/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
03/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	980	1	1	1	0.00
03/03/2025	GOVI On 08-May-25			GOVI	1108.75	1107.4350	1108.7450	1107.4350	639.00
03/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	867450	85	87	85	0.00
03/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
03/03/2025	GOVI On 07-August-25			GOVI	1130.47	1129.1250	1130.4650	1129.1250	0.00
03/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1194650	118	119	118	0.00
03/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
03/03/2025	GOVI On 06-November-25			GOVI	1152.37	1150.9920	1152.3660	1150.9920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	403660	39	40	39	0.00
03/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
03/03/2025	GOVI On 05-February-26			GOVI	1174.48	1173.0670	1174.4770	1173.0670	0.00
03/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	244770	23	24	23	0.00
03/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
03/03/2025	GOVI On 07-May-26			GOVI	1196.42	1194.9710	1196.4200	1194.9710	0.00
03/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	194200	18	19	18	0.00
03/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
03/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2025	IGOV On 08-May-25			Index Future	381.62	380.5050	381.6190	380.5050	895.00
03/03/2025	IGOV On 07-August-25			Index Future	389.19	388.0490	389.1870	388.0490	0.00
03/03/2025	IGOV On 06-November-25			Index Future	396.82	395.6540	396.8180	395.6540	0.00
03/03/2025	IGOV On 05-February-26			Index Future	404.52	403.3310	404.5200	403.3310	0.00
03/03/2025	IGOV On 07-May-26			Index Future	412.17	410.9490	412.1650	410.9490	0.00
03/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
03/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
03/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/03/2025	JBAF On 18-March-26			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
03/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/03/2025	R033 On 08-May-25			Bond Future	10.04	100.7842	100.9287	100.7842	9,365.00
03/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2197	2	2	2	0.00
03/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	670	1	1	1	0.00
03/03/2025	R033 On 07-August-25			Bond Future	10.14	102.7579	102.9054	102.7579	0.00
03/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2462	2	2	2	0.00
03/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1479	2	1	2	0.00
03/03/2025	R033 On 06-November-25			Bond Future	10.25	99.7020	99.8526	99.7020	0.00
03/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2536	2	3	2	0.00
03/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	2139	2	2	2	0.00
03/03/2025	R033 On 05-February-26			Bond Future	10.38	101.6107	101.7645	101.6107	0.00
03/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3018	3	3	3	0.00
03/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2463	3	2	3	0.00
03/03/2025	R033 On 07-May-26			Bond Future	10.52	98.4565	98.6137	98.4565	0.00
03/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2617	3	3	3	0.00
03/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3292	3	3	3	0.00
03/03/2025	R035 On 08-May-25			Bond Future	10.58	91.3643	91.4857	91.3643	78,080.00
03/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6441	6	6	6	0.00
03/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	318	0	0	0	300.00
03/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1348	1	1	1	300.00
03/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2894	3	3	3	0.00
03/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6054	6	6	6	0.00
03/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2650	3	3	3	0.00
03/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	969	1	1	1	150.00
03/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13808	14	14	14	0.00
03/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10843	11	11	11	0.00
03/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4907	5	5	5	400.00
03/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	3	0	0	0	400.00
03/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	189	0	0	0	0.00
03/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
03/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	637	1	1	1	150.00
03/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1780	2	2	2	0.00
03/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	102	0	0	0	150.00
03/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	558	1	1	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3197	3	3	3	0.00
03/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1372	1	1	1	0.00
03/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	83	0	0	0	0.00
03/03/2025	R035 On 07-August-25			Bond Future	10.69	93.1537	93.2776	93.1537	0.00
03/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10013	10	10	10	0.00
03/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	719	1	1	1	300.00
03/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1797	2	2	2	300.00
03/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4388	4	4	4	0.00
03/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4231	4	4	4	0.00
03/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	971	1	1	1	8,500.00
03/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	921	1	1	1	300.00
03/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2392	2	2	2	0.00
03/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4129	4	4	4	0.00
03/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	108	0	0	0	0.00
03/03/2025	R035 On 06-November-25			Bond Future	10.81	90.4508	90.5772	90.4508	0.00
03/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3898	4	4	4	0.00
03/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4710	5	5	5	0.00
03/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	984	1	1	1	300.00
03/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2035	2	2	2	300.00
03/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5608	6	6	6	0.00
03/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3083	3	3	3	250.00
03/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6705	7	7	7	0.00
03/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4783	5	5	5	0.00
03/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	729	1	1	1	2,000.00
03/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1627	2	2	2	2,000.00
03/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3781	4	4	4	0.00
03/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5695	6	6	6	0.00
03/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1436	1	1	1	250.00
03/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2323	2	2	2	0.00
03/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	873	1	1	1	250.00
03/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1155	1	1	1	300.00
03/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3257	3	3	3	0.00
03/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4981	5	5	5	0.00
03/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1465	2	1	2	2,000.00
03/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1832	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	R035 On 05-February-26			Bond Future	10.94	92.1832	92.3124	92.1832	0.00
03/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2610	3	3	3	0.00
03/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3392	3	3	3	0.00
03/03/2025	R035 On 07-May-26			Bond Future	11.08	89.3930	89.5250	89.3930	0.00
03/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2822	3	3	3	0.00
03/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3957	4	4	4	0.00
03/03/2025	R038 On 08-May-25			Bond Future	11.04	99.9275	100.1441	99.9275	9,052.00
03/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2376	2	2	2	0.00
03/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1029	1	1	1	0.00
03/03/2025	R038 On 07-August-25			Bond Future	11.15	101.8845	102.1054	101.8845	0.00
03/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2740	3	3	3	0.00
03/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2155	2	2	2	0.00
03/03/2025	R038 On 06-November-25			Bond Future	11.27	98.3701	98.5956	98.3701	0.00
03/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2988	3	3	3	0.00
03/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2166	2	2	2	1,770.00
03/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7586	7	8	7	0.00
03/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1097	1	1	1	1,770.00
03/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4098	4	4	4	0.00
03/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3212	3	3	3	0.00
03/03/2025	R038 On 05-February-26			Bond Future	11.41	100.2529	100.4831	100.2529	0.00
03/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3725	4	4	4	0.00
03/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3527	4	4	4	0.00
03/03/2025	R038 On 07-May-26			Bond Future	11.56	96.6315	96.8663	96.6315	0.00
03/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3634	4	4	4	0.00
03/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4617	5	5	5	0.00
03/03/2025	R053 On 08-May-25			Bond Future	11.36	103.3806	103.5665	103.3806	22,700.00
03/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10100	10	10	10	0.00
03/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	101	0	0	0	0.00
03/03/2025	R053 On 07-August-25			Bond Future	11.46	105.4053	105.5948	105.4053	0.00
03/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13097	13	13	13	0.00
03/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	336	0	0	0	0.00
03/03/2025	R053 On 06-November-25			Bond Future	11.57	101.5806	101.7740	101.5806	0.00
03/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4899	5	5	5	0.00
03/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3339	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
03/03/2025	R053 On 05-February-26			Bond Future	11.69	103.5247	103.7223	103.5247	0.00
03/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3858	4	4	4	0.00
03/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5470	6	5	6	0.00
03/03/2025	R053 On 07-May-26			Bond Future	11.81	99.5867	99.7884	99.5867	0.00
03/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4843	5	5	5	0.00
03/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5830	6	6	6	0.00
03/03/2025	R186 On 08-May-25			Bond Future	8.35	107.2490	107.2760	107.2490	158,824.00
03/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	343	0	0	0	0.00
03/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	165	0	0	0	0.00
03/03/2025	R186 On 07-August-25			Bond Future	8.43	104.0405	104.0682	104.0405	0.00
03/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1633	2	2	2	0.00
03/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1102	1	1	1	1,983.00
03/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2316	2	2	2	0.00
03/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	23	0	0	0	1,983.00
03/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	101	0	0	0	0.00
03/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	52	0	0	0	0.00
03/03/2025	R186 On 06-November-25			Bond Future	8.57	106.0539	106.0823	106.0539	447.00
03/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	159	0	0	0	0.00
03/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	627	1	1	1	0.00
03/03/2025	R186 On 05-February-26			Bond Future	8.82	102.7776	102.8069	102.7776	0.00
03/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	227	0	0	0	0.00
03/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	552	1	1	1	0.00
03/03/2025	R186 On 07-May-26			Bond Future	9.39	104.6889	104.7192	104.6889	0.00
03/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	148	0	0	0	0.00
03/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	558	1	1	1	0.00
03/03/2025	R202 On 08-May-25			Bond Future	273.67	272.6842	273.6684	272.6842	2,157.00
03/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	1358	0	1	0	0.00
03/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
03/03/2025	R202 On 07-August-25			Bond Future	273.88	272.8712	273.8750	272.8712	0.00
03/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	2275	1	2	1	0.00
03/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
03/03/2025	R202 On 06-November-25			Bond Future	279.24	278.2178	279.2420	278.2178	0.00
03/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	3602	3	4	3	0.00
03/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	R202 On 05-February-26			Bond Future	279.34	278.2912	279.3353	278.2912	0.00
03/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	1515	0	2	0	0.00
03/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
03/03/2025	R202 On 07-May-26			Bond Future	284.61	283.5402	284.6051	283.5402	0.00
03/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	7055	6	7	6	0.00
03/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
03/03/2025	R209 On 08-May-25			Bond Future	10.80	71.8990	72.0083	71.8990	28,715.00
03/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5314	5	5	5	0.00
03/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	86	0	0	0	0.00
03/03/2025	R209 On 07-August-25			Bond Future	10.90	73.3071	73.4186	73.3071	0.00
03/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8295	8	8	8	0.00
03/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	155	0	0	0	0.00
03/03/2025	R209 On 06-November-25			Bond Future	11.01	71.5730	71.6869	71.5730	0.00
03/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3070	3	3	3	0.00
03/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1812	2	2	2	0.00
03/03/2025	R209 On 05-February-26			Bond Future	11.13	72.9435	73.0598	72.9435	0.00
03/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2302	2	2	2	0.00
03/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3254	3	3	3	0.00
03/03/2025	R209 On 07-May-26			Bond Future	11.26	71.1491	71.2678	71.1491	0.00
03/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2649	3	3	3	0.00
03/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3551	4	4	4	0.00
03/03/2025	R210 On 08-May-25			Bond Future	246.14	245.9383	246.1360	245.9383	3,395.00
03/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
03/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1894	2	2	2	0.00
03/03/2025	R210 On 07-August-25			Bond Future	251.02	250.8146	251.0165	250.8146	0.00
03/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	2577	2	3	2	0.00
03/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
03/03/2025	R210 On 06-November-25			Bond Future	252.53	252.3218	252.5279	252.3218	0.00
03/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	388	0	0	0	0.00
03/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
03/03/2025	R210 On 05-February-26			Bond Future	257.43	257.2151	257.4260	257.2151	0.00
03/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4326	4	4	4	0.00
03/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
03/03/2025	R210 On 07-May-26			Bond Future	258.81	258.5942	258.8094	258.5942	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	3409	3	3	3	0.00
03/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
03/03/2025	R213 On 08-May-25			Bond Future	9.58	90.0335	90.1218	90.0335	101,742.00
03/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3850	4	4	4	0.00
03/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	118	0	0	0	0.00
03/03/2025	R213 On 07-August-25			Bond Future	9.66	91.7969	91.8870	91.7969	17.00
03/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7464	7	7	7	0.00
03/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	44	0	0	0	0.00
03/03/2025	R213 On 06-November-25			Bond Future	9.77	90.0198	90.1119	90.0198	0.00
03/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2381	2	2	2	0.00
03/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1339	1	1	1	0.00
03/03/2025	R213 On 05-February-26			Bond Future	9.90	91.7444	91.8386	91.7444	0.00
03/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1948	2	2	2	0.00
03/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1979	2	2	2	0.00
03/03/2025	R213 On 07-May-26			Bond Future	10.04	89.8992	89.9955	89.8992	0.00
03/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1734	2	2	2	0.00
03/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2583	3	3	3	0.00
03/03/2025	R214 On 08-May-25			Bond Future	11.23	66.5434	66.6587	66.5434	16,369.00
03/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5929	6	6	6	0.00
03/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	85	0	0	0	0.00
03/03/2025	R214 On 07-August-25			Bond Future	11.33	67.8467	67.9644	67.8467	0.00
03/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8102	8	8	8	0.00
03/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	225	0	0	0	0.00
03/03/2025	R214 On 06-November-25			Bond Future	11.44	65.8597	65.9799	65.8597	0.00
03/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3210	3	3	3	0.00
03/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2163	2	2	2	0.00
03/03/2025	R214 On 05-February-26			Bond Future	11.55	67.1211	67.2438	67.1211	0.00
03/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2251	2	2	2	0.00
03/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3782	4	4	4	0.00
03/03/2025	R214 On 07-May-26			Bond Future	11.68	65.0702	65.1955	65.0702	0.00
03/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3048	3	3	3	0.00
03/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3796	4	4	4	0.00
03/03/2025	R248 On 08-May-25			Bond Future	11.39	80.2482	80.3907	80.2482	268,613.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7451	7	7	7	0.00
03/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	117	0	0	0	0.00
03/03/2025	R248 On 07-August-25			Bond Future	11.49	81.8199	81.9653	81.8199	0.00
03/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10205	10	10	10	0.00
03/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	274	0	0	0	0.00
03/03/2025	R248 On 06-November-25			Bond Future	11.60	78.9609	79.1093	78.9609	0.00
03/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3727	4	4	4	0.00
03/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2860	3	3	3	0.00
03/03/2025	R248 On 05-February-26			Bond Future	11.72	80.4730	80.6245	80.4730	0.00
03/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2991	3	3	3	0.00
03/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4674	5	5	5	0.00
03/03/2025	R248 On 07-May-26			Bond Future	11.85	77.5277	77.6824	77.5277	0.00
03/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3855	4	4	4	0.00
03/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4652	5	5	5	0.00
03/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00