



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: 18/03/2025 TO: 18/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
18/03/2025	2029 On 08-May-25			Bond Future	136.96		136.6865	136.9614	136.6865	5,933.00
18/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
18/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	889		1	1	1	0.00
18/03/2025	2029 On 07-August-25			Bond Future	139.66		139.3784	139.6593	139.3784	0.00
18/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	2249		2	2	2	0.00
18/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
18/03/2025	2029 On 06-November-25			Bond Future	140.97		140.6794	140.9671	140.6794	68.00
18/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	1177		1	1	1	0.00
18/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
18/03/2025	2029 On 05-February-26			Bond Future	143.72		143.4246	143.7194	143.4246	0.00
18/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3609		3	4	3	0.00
18/03/2025	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
18/03/2025	2029 On 07-May-26			Bond Future	145.01	144.7058	145.0085	144.7058	0.00
18/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	3188	3	3	3	0.00
18/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2030 On 08-May-25			Bond Future	9.16	97.7072	97.8548	97.7072	65,414.00
18/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	2830	3	3	3	0.00
18/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	366	0	0	0	1,320.00
18/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1374	1	1	1	680.00
18/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	824	1	1	1	300.00
18/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1622	2	2	2	0.00
18/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	145	0	0	0	300.00
18/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	120	0	0	0	800.00
18/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	743	1	1	1	800.00
18/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3028	3	3	3	0.00
18/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9278	9	9	9	0.00
18/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4106	4	4	4	1,640.00
18/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10621	10	11	10	0.00
18/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5398	5	5	5	2,280.00
18/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
18/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	3	0	0	0	0.00
18/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
18/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	18	0	0	0	0.00
18/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	59	0	0	0	800.00
18/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	682	1	1	1	0.00
18/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1911	2	2	2	0.00
18/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	617	1	1	1	0.00
18/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	255	0	0	0	300.00
18/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1786	2	2	2	0.00
18/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	332	0	0	0	0.00
18/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1152	1	1	1	0.00
18/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	72	0	0	0	0.00
18/03/2025	2030 On 07-August-25			Bond Future	9.25	95.5974	95.7483	95.5974	47,453.00
18/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6250	6	6	6	0.00
18/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4315	4	4	4	1,054.00
18/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9394	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
18/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	374	0	0	0	300.00
18/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1064	1	1	1	300.00
18/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2395	2	2	2	0.00
18/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	479	1	0	1	300.00
18/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1185	1	1	1	0.00
18/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2264	2	2	2	0.00
18/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
18/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	151	0	0	0	0.00
18/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	32	0	0	0	0.00
18/03/2025	2030 On 06-November-25			Bond Future	9.35	97.4494	97.6040	97.4494	0.00
18/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1790	2	2	2	0.00
18/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1195	1	1	1	300.00
18/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3025	3	3	3	0.00
18/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	519	0	1	0	300.00
18/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1621	2	2	2	0.00
18/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	627	1	1	1	300.00
18/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2636	3	3	3	0.00
18/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1153	1	1	1	0.00
18/03/2025	2030 On 05-February-26			Bond Future	9.46	95.3196	95.4781	95.3196	0.00
18/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1687	2	2	2	0.00
18/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1588	2	2	2	0.00
18/03/2025	2030 On 07-May-26			Bond Future	9.61	97.1185	97.2812	97.1185	0.00
18/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1402	1	1	1	0.00
18/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2049	2	2	2	0.00
18/03/2025	2032 On 08-May-25			Bond Future	9.92	92.6759	92.7469	92.6759	127,282.00
18/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4531	4	5	4	0.00
18/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	131	0	0	0	300.00
18/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	918	1	1	1	300.00
18/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2073	2	2	2	0.00
18/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	969	1	1	1	800.00
18/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	4779	5	5	5	0.00
18/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	146	0	0	0	800.00
18/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	984	1	1	1	0.00
18/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	76	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
18/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2523	3	3	3	0.00
18/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	435	0	0	0	300.00
18/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	1027	1	1	1	0.00
18/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2604	3	3	3	0.00
18/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	89	0	0	0	0.00
18/03/2025	2032 On 07-August-25			Bond Future	10.02	94.4785	94.5513	94.4785	0.00
18/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8489	8	8	8	0.00
18/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1263	1	1	1	300.00
18/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3181	3	3	3	0.00
18/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	476	0	0	0	300.00
18/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1826	2	2	2	0.00
18/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	677	1	1	1	300.00
18/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3344	3	3	3	0.00
18/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	69	0	0	0	0.00
18/03/2025	2032 On 06-November-25			Bond Future	10.14	92.1473	92.2225	92.1473	0.00
18/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2696	3	3	3	0.00
18/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	675	1	1	1	300.00
18/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1457	1	1	1	300.00
18/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4102	4	4	4	0.00
18/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	888	1	1	1	300.00
18/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2495	3	2	3	0.00
18/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3959	4	4	4	0.00
18/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1470	2	1	2	0.00
18/03/2025	2032 On 05-February-26			Bond Future	10.26	93.9232	94.0008	93.9232	0.00
18/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2009	2	2	2	0.00
18/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2439	2	2	2	0.00
18/03/2025	2032 On 07-May-26			Bond Future	10.41	91.5357	91.6160	91.5357	0.00
18/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	1956	2	2	2	0.00
18/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	3043	3	3	3	0.00
18/03/2025	2033 On 08-May-25			Bond Future	129.16	129.1859	129.1584	129.1859	9,939.00
18/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
18/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1462	1	1	1	0.00
18/03/2025	2033 On 07-August-25			Bond Future	131.70	131.7301	131.7026	131.7301	0.00
18/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3053	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
18/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2033 On 06-November-25			Bond Future	132.76	132.7826	132.7556	132.7826	0.00
18/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
18/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	384	0	0	0	0.00
18/03/2025	2033 On 05-February-26			Bond Future	135.35	135.3738	135.3475	135.3738	0.00
18/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2468	2	2	2	0.00
18/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2033 On 07-May-26			Bond Future	136.37	136.3988	136.3742	136.3988	0.00
18/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1214	1	1	1	0.00
18/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2037 On 08-May-25			Bond Future	11.11	85.3429	85.4892	85.3429	62,727.00
18/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6194	6	6	6	0.00
18/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	152	0	0	0	300.00
18/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	941	1	1	1	300.00
18/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	2501	2	3	2	0.00
18/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11237	11	11	11	7,500.00
18/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	11468	11	11	11	7,500.00
18/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	7667	8	8	8	15,000.00
18/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1	0	0	0	0.00
18/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	21	0	0	0	0.00
18/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	547	1	1	1	300.00
18/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1572	2	2	2	0.00
18/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3725	4	4	4	0.00
18/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	57	0	0	0	0.00
18/03/2025	2037 On 07-August-25			Bond Future	11.23	82.7419	82.8914	82.7419	74,648.00
18/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9267	9	9	9	0.00
18/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	5571	5	6	5	0.00
18/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	2644	3	3	3	0.00
18/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	547	1	1	1	2,341.00
18/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	679	1	1	1	200.00
18/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4123	4	4	4	0.00
18/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	1586	2	2	2	0.00
18/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	311	0	0	0	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
18/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1407	1	1	1	300.00
18/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4163	4	4	4	0.00
18/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	482	0	0	0	300.00
18/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2715	3	3	3	0.00
18/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	927	1	1	1	300.00
18/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4705	5	5	5	0.00
18/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2497	3	2	3	2,541.00
18/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5496	6	5	6	0.00
18/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	940	1	1	1	2,541.00
18/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	4072	4	4	4	0.00
18/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1609	2	2	2	2,541.00
18/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4472	5	4	5	0.00
18/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	574	1	1	1	2,541.00
18/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	149	0	0	0	0.00
18/03/2025	2037 On 06-November-25			Bond Future	11.35	84.3447	84.4978	84.3447	0.00
18/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	3533	3	4	3	0.00
18/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	761	1	1	1	300.00
18/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	1711	2	2	2	300.00
18/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	5455	5	5	5	0.00
18/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1211	1	1	1	300.00
18/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3672	4	4	4	0.00
18/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5610	6	6	6	0.00
18/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	2042	2	2	2	0.00
18/03/2025	2037 On 05-February-26			Bond Future	11.49	81.7115	81.8683	81.7115	0.00
18/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2393	2	2	2	0.00
18/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	5750	6	6	6	0.00
18/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	1699	2	2	2	1,970.00
18/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4332	4	4	4	0.00
18/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1224	1	1	1	1,930.00
18/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	2815	3	3	3	0.00
18/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3489	4	3	4	1,930.00
18/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5863	6	6	6	0.00
18/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2364	2	2	2	1,930.00
18/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1703	2	2	2	1,970.00
18/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4912	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
18/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3938	4	4	4	0.00
18/03/2025	2037 On 07-May-26			Bond Future	11.63	83.2524	83.4132	83.2524	0.00
18/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	2705	3	3	3	0.00
18/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4374	4	4	4	0.00
18/03/2025	2038 On 08-May-25			Bond Future	140.22	140.2481	140.2213	140.2481	2,918.00
18/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	541	1	1	1	0.00
18/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2038 On 07-August-25			Bond Future	140.86	140.8893	140.8625	140.8893	0.00
18/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1303	1	1	1	0.00
18/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2038 On 06-November-25			Bond Future	143.63	143.6529	143.6268	143.6529	0.00
18/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
18/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	253	0	0	0	0.00
18/03/2025	2038 On 05-February-26			Bond Future	144.26	144.2890	144.2644	144.2890	0.00
18/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1064	1	1	1	0.00
18/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2038 On 07-May-26			Bond Future	147.03	147.0488	147.0255	147.0488	0.00
18/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	2496	3	2	3	0.00
18/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2040 On 08-May-25			Bond Future	11.46	85.0944	85.2212	85.0944	30,651.00
18/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	6775	7	7	7	0.00
18/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	7399	7	7	7	15,000.00
18/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	10840	11	11	11	7,500.00
18/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	11183	11	11	11	7,500.00
18/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
18/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	37	0	0	0	0.00
18/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	2	0	0	0	0.00
18/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	54	0	0	0	0.00
18/03/2025	2040 On 07-August-25			Bond Future	11.58	82.2381	82.3675	82.2381	33,389.00
18/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	9542	9	10	9	0.00
18/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	197	0	0	0	0.00
18/03/2025	2040 On 06-November-25			Bond Future	11.70	83.8310	83.9636	83.8310	292.00
18/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	3377	3	3	3	0.00
18/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2587	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
18/03/2025	2040 On 05-February-26			Bond Future	11.84	80.9372	81.0732	80.9372	0.00
18/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2398	2	2	2	0.00
18/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	4445	5	4	5	0.00
18/03/2025	2040 On 07-May-26			Bond Future	11.99	82.4631	82.6027	82.4631	0.00
18/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3001	3	3	3	0.00
18/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4824	5	5	5	0.00
18/03/2025	2044 On 08-May-25			Bond Future	11.59	80.7175	80.8776	80.7175	72,418.00
18/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	6627	6	7	6	0.00
18/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
18/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	1988	2	2	2	0.00
18/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	717	1	1	1	9,000.00
18/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	88	0	0	0	9,000.00
18/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	4970	5	5	5	0.00
18/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	1581	2	2	2	0.00
18/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	127	0	0	0	2,490.00
18/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	1235	1	1	1	2,490.00
18/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	4531	5	5	5	0.00
18/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	186	0	0	0	2,490.00
18/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	964	1	1	1	9,000.00
18/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	2269	2	2	2	0.00
18/03/2025	2044 On 08-May-25		Put	Bond Future	19122.40	19.2825	19.1224	19.2825	0.00
18/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4971	5	5	5	0.00
18/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	74	0	0	0	0.00
18/03/2025	2044 On 07-August-25			Bond Future	11.71	77.9012	78.0647	77.9012	16.00
18/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	9277	9	9	9	0.00
18/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	197	0	0	0	9,000.00
18/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1130	1	1	1	9,000.00
18/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	2756	3	3	3	0.00
18/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1930	2	2	2	9,000.00
18/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3740	4	4	4	0.00
18/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	7337	7	7	7	0.00
18/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	251	0	0	0	0.00
18/03/2025	2044 On 06-November-25			Bond Future	11.83	79.4101	79.5775	79.4101	0.00
18/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3143	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
18/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2854	3	3	3	0.00
18/03/2025	2044 On 05-February-26			Bond Future	11.96	76.5564	76.7277	76.5564	0.00
18/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2310	2	2	2	0.00
18/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4735	5	5	5	0.00
18/03/2025	2044 On 07-May-26			Bond Future	12.10	77.9995	78.1751	77.9995	0.00
18/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3110	3	3	3	0.00
18/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4887	5	5	5	0.00
18/03/2025	2046 On 08-May-25			Bond Future	120.23	120.1666	120.2318	120.1666	19,602.00
18/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
18/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1738	2	2	2	0.00
18/03/2025	2046 On 07-August-25			Bond Future	122.60	122.5333	122.6002	122.5333	0.00
18/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	3910	4	4	4	0.00
18/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2046 On 06-November-25			Bond Future	122.75	122.6847	122.7543	122.6847	0.00
18/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
18/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	2656	3	3	3	0.00
18/03/2025	2046 On 05-February-26			Bond Future	125.15	125.0783	125.1505	125.0783	0.00
18/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	3501	3	4	3	0.00
18/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2046 On 07-May-26			Bond Future	125.25	125.1711	125.2470	125.1711	0.00
18/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	297	0	0	0	0.00
18/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2050 On 08-May-25			Bond Future	121.59	121.7187	121.5940	121.7187	16,080.00
18/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	434	1	0	1	0.00
18/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2050 On 07-August-25			Bond Future	121.63	121.7535	121.6270	121.7535	0.00
18/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	1737	2	2	2	0.00
18/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
18/03/2025	2050 On 06-November-25			Bond Future	124.01	124.1416	124.0136	124.1416	0.00
18/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
18/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	406	0	0	0	0.00
18/03/2025	2050 On 05-February-26			Bond Future	124.02	124.1504	124.0219	124.1504	0.00
18/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	1202	1	1	1	0.00
18/03/2025	2050 On 05-February-26	122.82	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
18/03/2025	2050 On 07-May-26			Bond Future	126.40	126.5247	126.3951	126.5247	0.00
18/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	2325	2	2	2	0.00
18/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
18/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	AL37 On 08-May-25			Index Future	1094.02	1092.4290	1094.0170	1092.4290	0.00
18/03/2025	AL37 On 07-August-25			Index Future	1115.30	1113.6790	1115.3000	1113.6790	0.00
18/03/2025	AL37 On 06-November-25			Index Future	1136.93	1135.2730	1136.9270	1135.2730	0.00
18/03/2025	AL37 On 05-February-26			Index Future	1158.87	1157.1820	1158.8700	1157.1820	0.00
18/03/2025	AL37 On 07-May-26			Index Future	1180.82	1179.0950	1180.8190	1179.0950	0.00
18/03/2025	AL7T On 08-May-25			Index Future	1302.96	1301.7900	1302.9560	1301.7900	0.00
18/03/2025	AL7T On 07-August-25			Index Future	1328.30	1327.1130	1328.3030	1327.1130	0.00
18/03/2025	AL7T On 06-November-25			Index Future	1354.06	1352.8450	1354.0600	1352.8450	0.00
18/03/2025	AL7T On 05-February-26			Index Future	1380.20	1378.9520	1380.1950	1378.9520	0.00
18/03/2025	AL7T On 07-May-26			Index Future	1406.34	1405.0650	1406.3350	1405.0650	0.00
18/03/2025	ALBI On 08-May-25			Index Future	1120.32	1119.0780	1120.3160	1119.0780	94.00
18/03/2025	ALBI On 07-August-25			Index Future	1142.11	1140.8470	1142.1100	1140.8470	0.00
18/03/2025	ALBI On 06-November-25			Index Future	1164.26	1162.9670	1164.2570	1162.9670	0.00
18/03/2025	ALBI On 05-February-26			Index Future	1186.73	1185.4100	1186.7280	1185.4100	0.00
18/03/2025	ALBI On 07-May-26			Index Future	1209.20	1207.8580	1209.2040	1207.8580	0.00
18/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/03/2025	C040 On 31-January-40			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
18/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	CS26 On 02-April-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
18/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	ES33 On 08-May-25			Bond Future	11.34	80.7384	80.8367	80.7384	0.00
18/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6065	6	6	6	0.00
18/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
18/03/2025	ES33 On 07-August-25			Bond Future	11.48	82.3286	82.4290	82.3286	0.00
18/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8624	9	9	9	0.00
18/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
18/03/2025	ES33 On 06-November-25			Bond Future	11.64	80.1469	80.2501	80.1469	0.00
18/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1600	1	2	1	0.00
18/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
18/03/2025	ES33 On 05-February-26			Bond Future	11.81	81.7097	81.8157	81.7097	0.00
18/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
18/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1380	1	1	1	0.00
18/03/2025	ES33 On 07-May-26			Bond Future	12.00	79.4738	79.5828	79.4738	0.00
18/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
18/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1298	1	1	1	0.00
18/03/2025	ES42 On 08-May-25			Bond Future	11.97	75.3612	75.4831	75.3612	0.00
18/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6852	7	7	7	0.00
18/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
18/03/2025	ES42 On 07-August-25			Bond Future	12.09	76.8452	76.9699	76.8452	0.00
18/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8698	9	9	9	0.00
18/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
18/03/2025	ES42 On 06-November-25			Bond Future	12.23	74.0867	74.2145	74.0867	0.00
18/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	881	1	1	1	0.00
18/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
18/03/2025	ES42 On 05-February-26			Bond Future	12.37	75.5302	75.6612	75.5302	0.00
18/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
18/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2939	3	3	3	0.00
18/03/2025	ES42 On 07-May-26			Bond Future	12.53	72.7068	72.8415	72.7068	0.00
18/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
18/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1800	2	2	2	0.00
18/03/2025	GOVI On 08-May-25			GOVI	1103.51	1102.3610	1103.5120	1102.3610	634.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	815120	80	82	80	0.00
18/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
18/03/2025	GOVI On 07-August-25			GOVI	1124.98	1123.8050	1124.9790	1123.8050	0.00
18/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1139790	113	114	113	0.00
18/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
18/03/2025	GOVI On 06-November-25			GOVI	1146.79	1145.5940	1146.7930	1145.5940	0.00
18/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	347930	34	35	34	0.00
18/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
18/03/2025	GOVI On 05-February-26			GOVI	1168.93	1167.7030	1168.9270	1167.7030	0.00
18/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	189270	18	19	18	0.00
18/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
18/03/2025	GOVI On 07-May-26			GOVI	1191.07	1189.8150	1191.0660	1189.8150	0.00
18/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	140660	13	14	13	0.00
18/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
18/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2025	IGOV On 08-May-25			Index Future	379.71	379.6720	379.7110	379.6720	893.00
18/03/2025	IGOV On 07-August-25			Index Future	387.19	387.1500	387.1910	387.1500	0.00
18/03/2025	IGOV On 06-November-25			Index Future	394.79	394.7470	394.7890	394.7470	0.00
18/03/2025	IGOV On 05-February-26			Index Future	402.50	402.4540	402.4980	402.4540	0.00
18/03/2025	IGOV On 07-May-26			Index Future	410.21	410.1630	410.2090	410.1630	0.00
18/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
18/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
18/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
18/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/03/2025	R033 On 08-May-25			Bond Future	9.98	106.2144	101.2782	106.2144	9,365.00
18/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2325	7	2	7	0.00
18/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	449	0	0	0	0.00
18/03/2025	R033 On 07-August-25			Bond Future	10.07	108.2803	103.2485	108.2803	0.00
18/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2558	7	3	7	0.00
18/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1233	0	1	0	0.00
18/03/2025	R033 On 06-November-25			Bond Future	10.18	105.3339	100.2054	105.3339	0.00
18/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2701	6	3	6	0.00
18/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1951	1	2	1	0.00
18/03/2025	R033 On 05-February-26			Bond Future	10.30	107.3639	102.1374	107.3639	0.00
18/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3134	7	3	7	0.00
18/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2207	1	2	1	0.00
18/03/2025	R033 On 07-May-26			Bond Future	10.44	104.3463	99.0220	104.3463	0.00
18/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2797	6	3	6	0.00
18/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	3063	1	3	1	0.00
18/03/2025	R035 On 08-May-25			Bond Future	10.67	90.9075	90.9906	90.9075	79,905.00
18/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	5926	6	6	6	0.00
18/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	154	0	0	0	300.00
18/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	956	1	1	1	300.00
18/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	2394	2	2	2	0.00
18/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	5537	5	6	5	0.00
18/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2158	2	2	2	0.00
18/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	636	1	1	1	150.00
18/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13313	13	13	13	0.00
18/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	10346	10	10	10	0.00
18/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	4386	4	4	4	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
18/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	162	0	0	0	0.00
18/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
18/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	641	1	1	1	150.00
18/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1942	2	2	2	0.00
18/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	80	0	0	0	150.00
18/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	552	1	1	1	300.00
18/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3528	4	4	4	0.00
18/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1476	2	1	2	0.00
18/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	62	0	0	0	0.00
18/03/2025	R035 On 07-August-25			Bond Future	10.78	92.6757	92.7607	92.6757	0.00
18/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	9493	9	9	9	0.00
18/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	526	1	1	1	300.00
18/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1468	1	1	1	300.00
18/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	3921	4	4	4	0.00
18/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	3769	4	4	4	0.00
18/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	1026	1	1	1	8,500.00
18/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	971	1	1	1	300.00
18/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2580	3	3	3	0.00
18/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	4453	5	4	5	0.00
18/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	104	0	0	0	0.00
18/03/2025	R035 On 06-November-25			Bond Future	10.91	89.9656	90.0530	89.9656	0.00
18/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3421	3	3	3	0.00
18/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4209	4	4	4	0.00
18/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	733	1	1	1	300.00
18/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	1661	2	2	2	300.00
18/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5089	5	5	5	0.00
18/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	2639	3	3	3	250.00
18/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6173	6	6	6	0.00
18/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4280	4	4	4	0.00
18/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	523	1	1	1	2,000.00
18/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1292	1	1	1	2,000.00
18/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3970	4	4	4	0.00
18/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	6013	6	6	6	0.00
18/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1458	1	1	1	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2404	2	2	2	0.00
18/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	865	1	1	1	250.00
18/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1161	1	1	1	300.00
18/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3407	3	3	3	0.00
18/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	5254	5	5	5	0.00
18/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1488	2	1	2	2,000.00
18/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1879	2	2	2	0.00
18/03/2025	R035 On 05-February-26			Bond Future	11.04	91.6996	91.7896	91.6996	0.00
18/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2300	2	2	2	0.00
18/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3605	4	4	4	0.00
18/03/2025	R035 On 07-May-26			Bond Future	11.18	88.9248	89.0176	88.9248	0.00
18/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2448	2	2	2	0.00
18/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	4091	4	4	4	0.00
18/03/2025	R038 On 08-May-25			Bond Future	11.13	104.8520	99.5074	104.8520	9,525.00
18/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	1787	6	2	6	0.00
18/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	1078	0	1	0	0.00
18/03/2025	R038 On 07-August-25			Bond Future	11.25	106.8914	101.4432	106.8914	0.00
18/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2246	6	2	6	0.00
18/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2323	1	2	1	0.00
18/03/2025	R038 On 06-November-25			Bond Future	11.38	103.4766	97.9236	103.4766	0.00
18/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	2533	6	3	6	0.00
18/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	1776	5	2	5	1,770.00
18/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	6962	12	7	12	0.00
18/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1146	0	1	0	1,770.00
18/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	4379	2	4	2	0.00
18/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3428	1	3	1	0.00
18/03/2025	R038 On 05-February-26			Bond Future	11.52	105.4706	99.8114	105.4706	0.00
18/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3267	7	3	7	0.00
18/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3741	2	4	2	0.00
18/03/2025	R038 On 07-May-26			Bond Future	11.66	101.9752	96.2101	101.9752	0.00
18/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3226	7	3	7	0.00
18/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4865	2	5	2	0.00
18/03/2025	R053 On 08-May-25			Bond Future	11.49	102.2233	102.4832	102.2233	22,706.00
18/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	8983	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
18/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	67	0	0	0	0.00
18/03/2025	R053 On 07-August-25			Bond Future	11.59	104.2116	104.4770	104.2116	0.00
18/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	11991	12	12	12	0.00
18/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	348	0	0	0	0.00
18/03/2025	R053 On 06-November-25			Bond Future	11.71	100.3663	100.6378	100.3663	0.00
18/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	4105	4	4	4	0.00
18/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3682	4	4	4	0.00
18/03/2025	R053 On 05-February-26			Bond Future	11.83	102.3000	102.5778	102.3000	0.00
18/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3213	3	3	3	0.00
18/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5969	6	6	6	0.00
18/03/2025	R053 On 07-May-26			Bond Future	11.96	98.3668	98.6515	98.3668	0.00
18/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4181	4	4	4	0.00
18/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	6304	6	6	6	0.00
18/03/2025	R186 On 08-May-25			Bond Future	8.29	107.3008	107.3730	107.3008	157,059.00
18/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	365	0	0	0	0.00
18/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	90	0	0	0	0.00
18/03/2025	R186 On 07-August-25			Bond Future	8.37	104.0794	104.1533	104.0794	0.00
18/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1694	2	2	2	0.00
18/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1148	1	1	1	1,983.00
18/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2390	2	2	2	0.00
18/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	11	0	0	0	1,983.00
18/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	62	0	0	0	0.00
18/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	28	0	0	0	0.00
18/03/2025	R186 On 06-November-25			Bond Future	8.49	106.0959	106.1722	106.0959	447.00
18/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	156	0	0	0	0.00
18/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	535	1	1	1	0.00
18/03/2025	R186 On 05-February-26			Bond Future	8.70	102.8334	102.9122	102.8334	0.00
18/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	233	0	0	0	0.00
18/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	453	1	0	1	0.00
18/03/2025	R186 On 07-May-26			Bond Future	9.16	104.7741	104.8557	104.7741	0.00
18/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	167	0	0	0	0.00
18/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	441	0	0	0	0.00
18/03/2025	R202 On 08-May-25			Bond Future	270.61	271.0590	270.6130	271.0590	2,157.00
18/03/2025	R202 On 08-May-25	272.31	Call	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
18/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	1697	1	2	1	0.00
18/03/2025	R202 On 07-August-25			Bond Future	270.72	271.1741	270.7204	271.1741	0.00
18/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
18/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	880	0	1	0	0.00
18/03/2025	R202 On 06-November-25			Bond Future	276.03	276.4934	276.0333	276.4934	0.00
18/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	393	1	0	1	0.00
18/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
18/03/2025	R202 On 05-February-26			Bond Future	276.09	276.5534	276.0879	276.5534	0.00
18/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
18/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	1732	1	2	1	0.00
18/03/2025	R202 On 07-May-26			Bond Future	281.37	281.8430	281.3721	281.8430	0.00
18/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	3822	4	4	4	0.00
18/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
18/03/2025	R209 On 08-May-25			Bond Future	10.90	71.4153	71.5178	71.4153	24,855.00
18/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	4803	5	5	5	0.00
18/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	65	0	0	0	0.00
18/03/2025	R209 On 07-August-25			Bond Future	11.00	72.8044	72.9091	72.8044	0.00
18/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	7781	8	8	8	0.00
18/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	150	0	0	0	0.00
18/03/2025	R209 On 06-November-25			Bond Future	11.12	71.0622	71.1696	71.0622	0.00
18/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	2678	3	3	3	0.00
18/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1938	2	2	2	0.00
18/03/2025	R209 On 05-February-26			Bond Future	11.24	72.4317	72.5421	72.4317	0.00
18/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	1930	2	2	2	0.00
18/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3400	3	3	3	0.00
18/03/2025	R209 On 07-May-26			Bond Future	11.37	70.6472	70.7606	70.6472	0.00
18/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2350	2	2	2	0.00
18/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3759	4	4	4	0.00
18/03/2025	R210 On 08-May-25			Bond Future	248.42	248.4963	248.4159	248.4963	3,295.00
18/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	386	0	0	0	0.00
18/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
18/03/2025	R210 On 07-August-25			Bond Future	253.31	253.3904	253.3093	253.3904	0.00
18/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	4869	5	5	5	0.00
18/03/2025	R210 On 07-August-25	248.44	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
18/03/2025	R210 On 06-November-25			Bond Future	254.87	254.9470	254.8670	254.9470	0.00
18/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	2727	3	3	3	0.00
18/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
18/03/2025	R210 On 05-February-26			Bond Future	259.84	259.9217	259.8425	259.9217	0.00
18/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	6743	7	7	7	0.00
18/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
18/03/2025	R210 On 07-May-26			Bond Future	261.33	261.4087	261.3326	261.4087	0.00
18/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	5933	6	6	6	0.00
18/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
18/03/2025	R213 On 08-May-25			Bond Future	9.58	89.9772	90.0978	89.9772	104,087.00
18/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	3797	4	4	4	0.00
18/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	89	0	0	0	0.00
18/03/2025	R213 On 07-August-25			Bond Future	9.67	91.7273	91.8506	91.7273	17.00
18/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7418	7	7	7	0.00
18/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	34	0	0	0	0.00
18/03/2025	R213 On 06-November-25			Bond Future	9.78	89.9509	90.0774	89.9509	0.00
18/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2263	2	2	2	0.00
18/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1255	1	1	1	0.00
18/03/2025	R213 On 05-February-26			Bond Future	9.91	91.6851	91.8148	91.6851	0.00
18/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	1892	2	2	2	0.00
18/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1947	2	2	2	0.00
18/03/2025	R213 On 07-May-26			Bond Future	10.04	89.8630	89.9963	89.8630	0.00
18/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1690	2	2	2	0.00
18/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2538	3	3	3	0.00
18/03/2025	R214 On 08-May-25			Bond Future	11.37	65.8100	65.9143	65.8100	16,336.00
18/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	5175	5	5	5	0.00
18/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	75	0	0	0	0.00
18/03/2025	R214 On 07-August-25			Bond Future	11.48	67.0900	67.1966	67.0900	0.00
18/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	7351	7	7	7	0.00
18/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	241	0	0	0	0.00
18/03/2025	R214 On 06-November-25			Bond Future	11.59	65.0900	65.1991	65.0900	0.00
18/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	2614	3	3	3	0.00
18/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2347	2	2	2	0.00
18/03/2025	R214 On 05-February-26			Bond Future	11.71	66.3445	66.4564	66.3445	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
18/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	1855	2	2	2	0.00
18/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	4173	4	4	4	0.00
18/03/2025	R214 On 07-May-26			Bond Future	11.83	64.2968	64.4117	64.2968	0.00
18/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	2543	2	3	2	0.00
18/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	4075	4	4	4	0.00
18/03/2025	R248 On 08-May-25			Bond Future	11.53	79.4141	79.5101	79.4141	267,445.00
18/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	6539	6	7	6	0.00
18/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	86	0	0	0	0.00
18/03/2025	R248 On 07-August-25			Bond Future	11.63	80.9587	81.0569	80.9587	0.00
18/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	9312	9	9	9	0.00
18/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	289	0	0	0	0.00
18/03/2025	R248 On 06-November-25			Bond Future	11.75	78.0850	78.1857	78.0850	0.00
18/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3019	3	3	3	0.00
18/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	3075	3	3	3	0.00
18/03/2025	R248 On 05-February-26			Bond Future	11.87	79.5898	79.6933	79.5898	0.00
18/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	2402	2	2	2	0.00
18/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	5016	5	5	5	0.00
18/03/2025	R248 On 07-May-26			Bond Future	12.00	76.6493	76.7557	76.6493	0.00
18/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3324	3	3	3	0.00
18/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	5048	5	5	5	0.00
18/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00