



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: 13/05/2025 TO: 13/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	2029 On 08-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
13/05/2025	2029 On 07-August-25			Bond Future	138.89	138.9618	138.8878	138.9618	5,676.00
13/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1478	2	1	2	0.00
13/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2029 On 06-November-25			Bond Future	140.16	140.2387	140.1634	140.2387	68.00
13/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	373	0	0	0	0.00
13/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2029 On 05-February-26			Bond Future	142.82	142.8994	142.8233	142.8994	0.00
13/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2713	3	3	3	0.00
13/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2029 On 07-May-26			Bond Future	144.01	144.0887	144.0121	144.0887	0.00
13/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2192	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
13/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2029 On 06-August-26			Bond Future	146.67	146.7468	146.6693	146.7468	0.00
13/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2569	3	3	3	0.00
13/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2030 On 08-May-25			Bond Future	9.93	95.0976	95.0976	95.0976	0.00
13/05/2025	2030 On 07-August-25			Bond Future	9.02	96.7756	96.5716	96.7756	113,032.00
13/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7043	7	7	7	0.00
13/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10216	10	10	10	0.00
13/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5012	5	5	5	1,054.00
13/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	433	1	0	1	300.00
13/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1307	1	1	1	300.00
13/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	2900	3	3	3	0.00
13/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	162	0	0	0	300.00
13/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	605	1	1	1	0.00
13/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1500	1	1	1	0.00
13/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
13/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	24	0	0	0	0.00
13/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	2	0	0	0	0.00
13/05/2025	2030 On 06-November-25			Bond Future	9.10	98.6441	98.4363	98.6441	0.00
13/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2171	2	2	2	0.00
13/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1475	2	1	2	300.00
13/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3561	4	4	4	0.00
13/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	657	1	1	1	300.00
13/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	1069	1	1	1	0.00
13/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	330	0	0	0	300.00
13/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1941	2	2	2	0.00
13/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	702	1	1	1	0.00
13/05/2025	2030 On 05-February-26			Bond Future	9.21	96.4837	96.2724	96.4837	0.00
13/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2022	2	2	2	0.00
13/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1129	1	1	1	0.00
13/05/2025	2030 On 07-May-26			Bond Future	9.35	98.2520	98.0372	98.2520	0.00
13/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1753	2	2	2	0.00
13/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1643	2	2	2	0.00
13/05/2025	2030 On 06-August-26			Bond Future	9.54	96.0294	95.8111	96.0294	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
13/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1306	1	1	1	0.00
13/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	2198	2	2	2	0.00
13/05/2025	2032 On 08-May-25			Bond Future	10.91	88.3048	88.3048	88.3048	0.00
13/05/2025	2032 On 07-August-25			Bond Future	9.85	95.6020	95.3437	95.6020	122,825.00
13/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9217	9	9	9	0.00
13/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	445	1	0	1	300.00
13/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1396	2	1	2	300.00
13/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3607	4	4	4	0.00
13/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	310	0	0	0	300.00
13/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1166	1	1	1	0.00
13/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2521	2	3	2	0.00
13/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	5	0	0	0	0.00
13/05/2025	2032 On 06-November-25			Bond Future	9.95	93.2863	93.0231	93.2863	0.00
13/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3022	3	3	3	0.00
13/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1628	2	2	2	300.00
13/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4554	5	5	5	0.00
13/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	708	1	1	1	300.00
13/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1866	2	2	2	0.00
13/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	540	0	1	0	300.00
13/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3192	3	3	3	0.00
13/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	995	1	1	1	0.00
13/05/2025	2032 On 05-February-26			Bond Future	10.08	95.0330	94.7652	95.0330	0.00
13/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2319	2	2	2	0.00
13/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1985	2	2	2	0.00
13/05/2025	2032 On 07-May-26			Bond Future	10.23	92.6156	92.3433	92.6156	0.00
13/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2222	2	2	2	0.00
13/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2582	2	3	2	0.00
13/05/2025	2032 On 06-August-26			Bond Future	10.40	94.2984	94.0214	94.2984	0.00
13/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2027	2	2	2	0.00
13/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	3123	3	3	3	0.00
13/05/2025	2033 On 08-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
13/05/2025	2033 On 07-August-25			Bond Future	129.62	129.6797	129.6170	129.6797	1,648.00
13/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	967	1	1	1	0.00
13/05/2025	2033 On 07-August-25	128.65	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
13/05/2025	2033 On 06-November-25			Bond Future	130.61	130.6749	130.6111	130.6749	5,288.00
13/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2529	2	3	2	0.00
13/05/2025	2033 On 05-February-26			Bond Future	133.09	133.1543	133.0898	133.1543	0.00
13/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	210	0	0	0	0.00
13/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2033 On 07-May-26			Bond Future	134.00	134.0600	133.9952	134.0600	0.00
13/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	1165	1	1	1	0.00
13/05/2025	2033 On 06-August-26			Bond Future	136.47	136.5330	136.4675	136.5330	0.00
13/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2218	2	2	2	0.00
13/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2037 On 08-May-25			Bond Future	12.25	79.3518	79.3518	79.3518	0.00
13/05/2025	2037 On 07-August-25			Bond Future	11.25	83.0033	82.8086	83.0033	145,467.00
13/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9081	9	9	9	0.00
13/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5215	5	5	5	0.00
13/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2161	2	2	2	0.00
13/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	264	0	0	0	2,341.00
13/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	358	0	0	0	200.00
13/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3691	4	4	4	0.00
13/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1128	1	1	1	0.00
13/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	117	0	0	0	2,541.00
13/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	220	0	0	0	300.00
13/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	964	1	1	1	300.00
13/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3733	4	4	4	0.00
13/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2265	2	2	2	7,500.00
13/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1148	1	1	1	7,500.00
13/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	580	1	1	1	300.00
13/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2355	2	2	2	0.00
13/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4525	4	5	4	0.00
13/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2122	2	2	2	2,541.00
13/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5384	5	5	5	0.00
13/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	591	1	1	1	2,541.00
13/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3833	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
13/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1209	1	1	1	2,541.00
13/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4271	4	4	4	0.00
13/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	300	0	0	0	2,541.00
13/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	45	0	0	0	0.00
13/05/2025	2037 On 06-November-25			Bond Future	11.37	84.6058	84.4075	84.6058	0.00
13/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3104	3	3	3	0.00
13/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1318	1	1	1	300.00
13/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5072	5	5	5	0.00
13/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	486	1	0	1	300.00
13/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3369	3	3	3	0.00
13/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	918	1	1	1	300.00
13/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5425	5	5	5	0.00
13/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1703	2	2	2	0.00
13/05/2025	2037 On 05-February-26			Bond Future	11.51	81.9316	81.7299	81.9316	0.00
13/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2022	2	2	2	0.00
13/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1364	1	1	1	1,970.00
13/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5379	6	5	6	0.00
13/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2541	3	3	3	1,030.00
13/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7124	7	7	7	0.00
13/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3944	4	4	4	0.00
13/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	934	1	1	1	1,930.00
13/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2433	3	2	3	0.00
13/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3245	3	3	3	1,930.00
13/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5711	6	6	6	0.00
13/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2114	2	2	2	1,930.00
13/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	972	1	1	1	1,030.00
13/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3138	3	3	3	0.00
13/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1470	1	1	1	1,970.00
13/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4716	5	5	5	0.00
13/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3706	4	4	4	0.00
13/05/2025	2037 On 07-May-26			Bond Future	11.67	83.4320	83.2269	83.4320	0.00
13/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2357	2	2	2	0.00
13/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4212	4	4	4	0.00
13/05/2025	2037 On 06-August-26			Bond Future	11.85	80.6881	80.4796	80.6881	0.00
13/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3252	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
13/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3959	4	4	4	0.00
13/05/2025	2038 On 08-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
13/05/2025	2038 On 07-August-25			Bond Future	138.79	138.7571	138.7878	138.7571	2,397.00
13/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	772	1	1	1	0.00
13/05/2025	2038 On 06-November-25			Bond Future	141.50	141.4698	141.5013	141.4698	440.00
13/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2379	2	2	2	0.00
13/05/2025	2038 On 05-February-26			Bond Future	142.01	141.9791	142.0124	141.9791	0.00
13/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1188	1	1	1	0.00
13/05/2025	2038 On 07-May-26			Bond Future	144.65	144.6177	144.6519	144.6177	0.00
13/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	122	0	0	0	0.00
13/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2038 On 06-August-26			Bond Future	145.11	145.0695	145.1062	145.0695	0.00
13/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	386	0	0	0	0.00
13/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2040 On 08-May-25			Bond Future	12.63	78.4995	78.4995	78.4995	0.00
13/05/2025	2040 On 07-August-25			Bond Future	11.68	82.0645	81.7956	82.0645	63,452.00
13/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8853	9	9	9	0.00
13/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5528	6	6	6	0.00
13/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	298	0	0	0	250.00
13/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	139	0	0	0	400.00
13/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	955	1	1	1	400.00
13/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2872	3	3	3	0.00
13/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1786	2	2	2	0.00
13/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4596	5	5	5	0.00
13/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	416	0	0	0	250.00
13/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3952	4	4	4	0.00
13/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	476	0	0	0	0.00
13/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	993	1	1	1	400.00
13/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2626	2	3	2	0.00
13/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5602	5	6	5	0.00
13/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1653	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
13/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4469	4	4	4	0.00
13/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	324	0	0	0	0.00
13/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	80	0	0	0	0.00
13/05/2025	2040 On 06-November-25			Bond Future	11.81	83.6488	83.3749	83.6488	292.00
13/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2546	3	3	3	0.00
13/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2345	2	2	2	0.00
13/05/2025	2040 On 05-February-26			Bond Future	11.95	80.7061	80.4273	80.7061	0.00
13/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1802	2	2	2	0.00
13/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7824	8	8	8	0.00
13/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2674	3	3	3	475.00
13/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1003	1	1	1	475.00
13/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3425	3	3	3	0.00
13/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4495	4	4	4	0.00
13/05/2025	2040 On 07-May-26			Bond Future	12.11	82.1837	81.9001	82.1837	0.00
13/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2316	2	2	2	0.00
13/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4842	5	5	5	0.00
13/05/2025	2040 On 06-August-26			Bond Future	12.29	79.1659	78.8775	79.1659	0.00
13/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3710	4	4	4	0.00
13/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	4267	4	4	4	0.00
13/05/2025	2044 On 08-May-25			Bond Future	12.72	74.3248	74.3248	74.3248	0.00
13/05/2025	2044 On 07-August-25			Bond Future	11.94	77.1116	76.7164	77.1116	41,547.00
13/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7813	8	8	8	0.00
13/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	353	0	0	0	9,000.00
13/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1476	2	1	2	0.00
13/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	17	0	0	0	9,000.00
13/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2669	3	3	3	0.00
13/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1126	1	1	1	5,600.00
13/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1998	2	2	2	9,000.00
13/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4312	4	4	4	0.00
13/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8505	8	9	8	0.00
13/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	135	0	0	0	0.00
13/05/2025	2044 On 06-November-25			Bond Future	12.06	78.6003	78.1976	78.6003	71,530.00
13/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1929	2	2	2	0.00
13/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2928	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
13/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2138	2	2	2	5,600.00
13/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3020	3	3	3	0.00
13/05/2025	2044 On 05-February-26			Bond Future	12.21	75.6883	75.2782	75.6883	0.00
13/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1430	2	1	2	0.00
13/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5304	5	5	5	0.00
13/05/2025	2044 On 07-May-26			Bond Future	12.37	77.0738	76.6565	77.0738	0.00
13/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2078	2	2	2	0.00
13/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5373	5	5	5	0.00
13/05/2025	2044 On 06-August-26			Bond Future	12.54	74.0882	73.6637	74.0882	0.00
13/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3732	4	4	4	0.00
13/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4398	4	4	4	0.00
13/05/2025	2046 On 08-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
13/05/2025	2046 On 07-August-25			Bond Future	120.03	120.0057	120.0318	120.0057	11,914.00
13/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1342	1	1	1	0.00
13/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2046 On 06-November-25			Bond Future	120.12	120.0893	120.1158	120.0893	7,518.00
13/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5294	5	5	5	0.00
13/05/2025	2046 On 05-February-26			Bond Future	122.39	122.3673	122.3947	122.3673	0.00
13/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	745	1	1	1	0.00
13/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2046 On 07-May-26			Bond Future	122.36	122.3350	122.3643	122.3350	0.00
13/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2586	3	3	3	0.00
13/05/2025	2046 On 06-August-26			Bond Future	124.62	124.5898	124.6201	124.5898	0.00
13/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2240	2	2	2	0.00
13/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
13/05/2025	2050 On 08-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
13/05/2025	2050 On 07-August-25			Bond Future	118.69	118.6636	118.6902	118.6636	10,256.00
13/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1200	1	1	1	0.00
13/05/2025	2050 On 06-November-25			Bond Future	121.01	120.9837	121.0108	120.9837	5,780.00
13/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3409	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
13/05/2025	2050 On 05-February-26			Bond Future	120.89	120.8565	120.8851	120.8565	0.00
13/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1935	2	2	2	0.00
13/05/2025	2050 On 07-May-26			Bond Future	123.13	123.1025	123.1318	123.1025	0.00
13/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	938	1	1	1	0.00
13/05/2025	2050 On 06-August-26			Bond Future	122.94	122.9046	122.9365	122.9046	0.00
13/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
13/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	333	0	0	0	0.00
13/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	AL37 On 08-May-25			Index Future	1107.83	1107.8320	1107.8320	1107.8320	0.00
13/05/2025	AL37 On 07-August-25			Index Future	1126.03	1128.7060	1126.0290	1128.7060	0.00
13/05/2025	AL37 On 06-November-25			Index Future	1147.78	1150.5070	1147.7800	1150.5070	0.00
13/05/2025	AL37 On 05-February-26			Index Future	1169.31	1172.0850	1169.3110	1172.0850	0.00
13/05/2025	AL37 On 07-May-26			Index Future	1190.82	1193.6390	1190.8180	1193.6390	0.00
13/05/2025	AL37 On 06-August-26			Index Future	1212.33	1215.1930	1212.3250	1215.1930	0.00
13/05/2025	AL7T On 08-May-25			Index Future	1305.41	1305.4120	1305.4120	1305.4120	0.00
13/05/2025	AL7T On 07-August-25			Index Future	1334.37	1336.8430	1334.3650	1336.8430	0.00
13/05/2025	AL7T On 06-November-25			Index Future	1360.14	1362.6640	1360.1400	1362.6640	0.00
13/05/2025	AL7T On 05-February-26			Index Future	1385.65	1388.2210	1385.6540	1388.2210	0.00
13/05/2025	AL7T On 07-May-26			Index Future	1411.14	1413.7490	1411.1410	1413.7490	0.00
13/05/2025	AL7T On 06-August-26			Index Future	1436.63	1439.2780	1436.6270	1439.2780	0.00
13/05/2025	ALBI On 08-May-25			Index Future	1117.99	1117.9880	1117.9880	1117.9880	0.00
13/05/2025	ALBI On 07-August-25			Index Future	1141.52	1144.5240	1141.5210	1144.5240	77.00
13/05/2025	ALBI On 06-November-25			Index Future	1163.57	1166.6300	1163.5710	1166.6300	0.00
13/05/2025	ALBI On 05-February-26			Index Future	1185.40	1188.5100	1185.3980	1188.5100	0.00
13/05/2025	ALBI On 07-May-26			Index Future	1207.20	1210.3660	1207.2010	1210.3660	0.00
13/05/2025	ALBI On 06-August-26			Index Future	1229.00	1232.2220	1229.0040	1232.2220	0.00
13/05/2025	C002 On 31-March-32			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
13/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	C442 On 25-April-42			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
13/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	ES33 On 08-May-25			Bond Future	12.73	74.7720	74.7720	74.7720	0.00
13/05/2025	ES33 On 07-August-25			Bond Future	11.44	82.7270	82.5939	82.7270	0.00
13/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8789	9	9	9	0.00
13/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
13/05/2025	ES33 On 06-November-25			Bond Future	11.60	80.5483	80.4127	80.5483	0.00
13/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1763	2	2	2	0.00
13/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
13/05/2025	ES33 On 05-February-26			Bond Future	11.78	82.0751	81.9373	82.0751	0.00
13/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
13/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1258	1	1	1	0.00
13/05/2025	ES33 On 07-May-26			Bond Future	11.98	79.8032	79.6632	79.8032	0.00
13/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
13/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1217	1	1	1	0.00
13/05/2025	ES33 On 06-August-26			Bond Future	12.21	81.2703	81.1281	81.2703	0.00
13/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
13/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	741	1	1	1	0.00
13/05/2025	ES42 On 08-May-25			Bond Future	13.25	68.6309	68.6309	68.6309	0.00
13/05/2025	ES42 On 07-August-25			Bond Future	12.13	77.0592	76.7747	77.0592	0.00
13/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8503	9	9	9	0.00
13/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
13/05/2025	ES42 On 06-November-25			Bond Future	12.27	74.3003	74.0102	74.3003	0.00
13/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	676	1	1	1	0.00
13/05/2025	ES42 On 06-November-25	12.39	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
13/05/2025	ES42 On 05-February-26			Bond Future	12.42	75.7076	75.4124	75.7076	0.00
13/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
13/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3187	3	3	3	0.00
13/05/2025	ES42 On 07-May-26			Bond Future	12.59	72.8477	72.5473	72.8477	0.00
13/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
13/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2094	2	2	2	0.00
13/05/2025	ES42 On 06-August-26			Bond Future	12.76	74.1843	73.8786	74.1843	0.00
13/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0	0	0	0	0.00
13/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	596	0	1	0	0.00
13/05/2025	GOVI On 08-May-25			GOVI	1101.87	1101.8720	1101.8720	1101.8720	0.00
13/05/2025	GOVI On 07-August-25			GOVI	1124.86	1127.7570	1124.8640	1127.7570	655.00
13/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1138640	117	114	117	0.00
13/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/05/2025	GOVI On 06-November-25			GOVI	1146.59	1149.5390	1146.5920	1149.5390	0.00
13/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	345920	38	35	38	0.00
13/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
13/05/2025	GOVI On 05-February-26			GOVI	1168.10	1171.0990	1168.1010	1171.0990	0.00
13/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	181010	21	18	21	0.00
13/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
13/05/2025	GOVI On 07-May-26			GOVI	1189.59	1192.6350	1189.5860	1192.6350	0.00
13/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	125860	16	13	16	0.00
13/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
13/05/2025	GOVI On 06-August-26			GOVI	1211.07	1214.1700	1211.0710	1214.1700	0.00
13/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	220710	25	22	25	0.00
13/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
13/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2025	IGOV On 08-May-25			Index Future	374.34	374.3390	374.3390	374.3390	0.00
13/05/2025	IGOV On 07-August-25			Index Future	381.33	381.3090	381.3330	381.3090	713.00
13/05/2025	IGOV On 06-November-25			Index Future	388.79	388.7650	388.7900	388.7650	8.00
13/05/2025	IGOV On 05-February-26			Index Future	396.17	396.1460	396.1740	396.1460	0.00
13/05/2025	IGOV On 07-May-26			Index Future	403.55	403.5200	403.5490	403.5200	0.00
13/05/2025	IGOV On 06-August-26			Index Future	410.92	410.8930	410.9240	410.8930	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
13/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
13/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/05/2025	R033 On 08-May-25			Bond Future	10.33	99.4019	99.4019	99.4019	0.00
13/05/2025	R033 On 07-August-25			Bond Future	9.98	104.0138	103.7436	104.0138	6,781.00
13/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2560	3	3	3	0.00
13/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	739	1	1	1	0.00
13/05/2025	R033 On 06-November-25			Bond Future	10.08	100.9777	100.7025	100.9777	0.00
13/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2711	3	3	3	0.00
13/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1464	1	1	1	0.00
13/05/2025	R033 On 05-February-26			Bond Future	10.21	102.8681	102.5881	102.8681	0.00
13/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3240	3	3	3	0.00
13/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1862	2	2	2	0.00
13/05/2025	R033 On 07-May-26			Bond Future	10.35	99.7104	99.4256	99.7104	0.00
13/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	2851	3	3	3	0.00
13/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2714	3	3	3	0.00
13/05/2025	R033 On 06-August-26			Bond Future	10.51	101.5210	101.2315	101.5210	0.00
13/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2392	3	2	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
13/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3615	3	4	3	0.00
13/05/2025	R035 On 08-May-25			Bond Future	11.78	85.1271	85.1271	85.1271	0.00
13/05/2025	R035 On 07-August-25			Bond Future	10.63	93.7082	93.5719	93.7082	70,647.00
13/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10217	10	10	10	0.00
13/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3993	4	4	4	0.00
13/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	372	0	0	0	300.00
13/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1362	1	1	1	300.00
13/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4167	4	4	4	0.00
13/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	405	0	0	0	300.00
13/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1663	2	2	2	0.00
13/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3488	3	3	3	0.00
13/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	439	0	0	0	17,500.00
13/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	16	0	0	0	0.00
13/05/2025	R035 On 06-November-25			Bond Future	10.75	91.0122	90.8733	91.0122	10,866.00
13/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3665	4	4	4	0.00
13/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4525	5	5	5	0.00
13/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	488	1	0	1	2,000.00
13/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1386	1	1	1	2,000.00
13/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1319	1	1	1	2,000.00
13/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2773	3	3	3	2,000.00
13/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6810	7	7	7	0.00
13/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	710	1	1	1	300.00
13/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1725	2	2	2	300.00
13/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5478	6	5	6	0.00
13/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6640	7	7	7	0.00
13/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4603	5	5	5	0.00
13/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2805	3	3	3	250.00
13/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	960	1	1	1	250.00
13/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1750	2	2	2	0.00
13/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	512	0	1	0	250.00
13/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	730	1	1	1	300.00
13/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2651	3	3	3	0.00
13/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4411	4	4	4	0.00
13/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	486	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1770	2	2	2	0.00
13/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3078	3	3	3	0.00
13/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3176	3	3	3	0.00
13/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5158	5	5	5	0.00
13/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	984	1	1	1	2,000.00
13/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1302	1	1	1	0.00
13/05/2025	R035 On 05-February-26			Bond Future	10.89	92.7166	92.5755	92.7166	0.00
13/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2439	3	2	3	0.00
13/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1588	2	2	2	2,000.00
13/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2862	3	3	3	2,000.00
13/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8247	8	8	8	0.00
13/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	613	1	1	1	2,000.00
13/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2595	3	3	3	0.00
13/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3976	4	4	4	0.00
13/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2958	3	3	3	0.00
13/05/2025	R035 On 07-May-26			Bond Future	11.03	89.9123	89.7690	89.9123	0.00
13/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2604	3	3	3	0.00
13/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3495	3	3	3	0.00
13/05/2025	R035 On 06-August-26			Bond Future	11.20	91.5462	91.4006	91.5462	0.00
13/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3096	3	3	3	0.00
13/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3776	4	4	4	0.00
13/05/2025	R038 On 08-May-25			Bond Future	11.24	98.7975	98.7975	98.7975	0.00
13/05/2025	R038 On 07-August-25			Bond Future	11.29	101.4219	101.1936	101.4219	6,386.00
13/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1601	2	2	2	0.00
13/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1928	2	2	2	0.00
13/05/2025	R038 On 06-November-25			Bond Future	11.42	97.8943	97.6618	97.8943	0.00
13/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2019	2	2	2	0.00
13/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1318	1	1	1	1,770.00
13/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6447	7	6	7	0.00
13/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	892	1	1	1	1,770.00
13/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4183	4	4	4	0.00
13/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3177	3	3	3	0.00
13/05/2025	R038 On 05-February-26			Bond Future	11.57	99.7267	99.4901	99.7267	0.00
13/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2776	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
13/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3571	3	4	3	0.00
13/05/2025	R038 On 07-May-26			Bond Future	11.73	96.0695	95.8289	96.0695	0.00
13/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2775	3	3	3	0.00
13/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4796	5	5	5	0.00
13/05/2025	R038 On 06-August-26			Bond Future	11.90	97.8129	97.5684	97.8129	0.00
13/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3776	4	4	4	0.00
13/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4565	4	5	4	0.00
13/05/2025	R053 On 08-May-25			Bond Future	12.64	93.5672	93.5672	93.5672	0.00
13/05/2025	R053 On 07-August-25			Bond Future	11.81	103.1346	102.6871	103.1346	22,570.00
13/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10069	10	10	10	0.00
13/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	216	0	0	0	0.00
13/05/2025	R053 On 06-November-25			Bond Future	11.94	99.2618	98.8056	99.2618	0.00
13/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2632	3	3	3	0.00
13/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	4040	4	4	4	0.00
13/05/2025	R053 On 05-February-26			Bond Future	12.07	101.1195	100.6553	101.1195	0.00
13/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2108	2	2	2	0.00
13/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6786	6	7	6	0.00
13/05/2025	R053 On 07-May-26			Bond Future	12.22	97.1105	96.6381	97.1105	0.00
13/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2889	3	3	3	0.00
13/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	7027	7	7	7	0.00
13/05/2025	R053 On 06-August-26			Bond Future	12.38	98.8722	98.3916	98.8722	0.00
13/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5088	5	5	5	0.00
13/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5807	6	6	6	0.00
13/05/2025	R186 On 08-May-25			Bond Future	8.48	107.0830	107.0830	107.0830	0.00
13/05/2025	R186 On 07-August-25			Bond Future	8.11	104.5414	104.4808	104.5414	180,617.00
13/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	1997	2	2	2	0.00
13/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1425	1	1	1	1,983.00
13/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2707	3	3	3	0.00
13/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
13/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	11	0	0	0	0.00
13/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	3	0	0	0	0.00
13/05/2025	R186 On 06-November-25			Bond Future	8.18	106.5601	106.4985	106.5601	447.00
13/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	278	0	0	0	0.00
13/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	331	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
13/05/2025	R186 On 05-February-26			Bond Future	8.36	103.2498	103.1875	103.2498	0.00
13/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	368	0	0	0	0.00
13/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	313	0	0	0	0.00
13/05/2025	R186 On 07-May-26			Bond Future	8.78	105.1425	105.0794	105.1425	0.00
13/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	276	0	0	0	0.00
13/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	327	0	0	0	0.00
13/05/2025	R186 On 06-August-26			Bond Future	9.77	101.7476	101.6838	101.7476	0.00
13/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	54	0	0	0	0.00
13/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	479	0	0	0	0.00
13/05/2025	R202 On 08-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
13/05/2025	R202 On 07-August-25			Bond Future	269.03	268.9698	269.0293	268.9698	1,405.00
13/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
13/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2571	3	3	3	0.00
13/05/2025	R202 On 06-November-25			Bond Future	274.29	274.2284	274.2896	274.2284	460.00
13/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
13/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1350	1	1	1	0.00
13/05/2025	R202 On 05-February-26			Bond Future	274.14	274.0766	274.1402	274.0766	0.00
13/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
13/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3680	4	4	4	0.00
13/05/2025	R202 On 07-May-26			Bond Future	279.24	279.1709	279.2367	279.1709	0.00
13/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1687	2	2	2	0.00
13/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
13/05/2025	R202 On 06-August-26			Bond Future	278.93	278.8638	278.9347	278.8638	0.00
13/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	75	0	0	0	0.00
13/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
13/05/2025	R209 On 08-May-25			Bond Future	11.89	66.7798	66.7798	66.7798	0.00
13/05/2025	R209 On 07-August-25			Bond Future	10.97	73.1896	73.0425	73.1896	10,920.00
13/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7805	8	8	8	0.00
13/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	41	0	0	0	0.00
13/05/2025	R209 On 06-November-25			Bond Future	11.09	71.4501	71.3002	71.4501	6,367.00
13/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2522	3	3	3	0.00
13/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1651	2	2	2	0.00
13/05/2025	R209 On 05-February-26			Bond Future	11.22	72.7879	72.6355	72.7879	0.00
13/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1841	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
13/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3217	3	3	3	0.00
13/05/2025	R209 On 07-May-26			Bond Future	11.36	70.9711	70.8162	70.9711	0.00
13/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2194	2	2	2	0.00
13/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3547	3	4	3	0.00
13/05/2025	R209 On 06-August-26			Bond Future	11.51	72.2607	72.1032	72.2607	0.00
13/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	2945	3	3	3	0.00
13/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3509	3	4	3	0.00
13/05/2025	R210 On 08-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
13/05/2025	R210 On 07-August-25			Bond Future	251.65	251.6042	251.6524	251.6042	967.00
13/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3212	3	3	3	0.00
13/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
13/05/2025	R210 On 06-November-25			Bond Future	253.14	253.0934	253.1426	253.0934	300.00
13/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1003	1	1	1	0.00
13/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
13/05/2025	R210 On 05-February-26			Bond Future	257.95	257.8948	257.9460	257.8948	0.00
13/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4846	5	5	5	0.00
13/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
13/05/2025	R210 On 07-May-26			Bond Future	259.25	259.1930	259.2471	259.1930	0.00
13/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3847	4	4	4	0.00
13/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
13/05/2025	R210 On 06-August-26			Bond Future	264.03	263.9728	264.0289	263.9728	0.00
13/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4189	4	4	4	0.00
13/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
13/05/2025	R213 On 08-May-25			Bond Future	10.52	86.3898	86.3898	86.3898	0.00
13/05/2025	R213 On 07-August-25			Bond Future	9.44	93.0147	92.7879	93.0147	14,899.00
13/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8323	9	8	9	0.00
13/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	2	0	0	0	0.00
13/05/2025	R213 On 06-November-25			Bond Future	9.53	91.2572	91.0261	91.2572	77,772.00
13/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2748	3	3	3	0.00
13/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	792	1	1	1	0.00
13/05/2025	R213 On 05-February-26			Bond Future	9.65	92.9666	92.7315	92.9666	0.00
13/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2261	2	2	2	0.00
13/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1399	1	1	1	0.00
13/05/2025	R213 On 07-May-26			Bond Future	9.79	91.1194	90.8804	91.1194	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
13/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2006	2	2	2	0.00
13/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1971	2	2	2	0.00
13/05/2025	R213 On 06-August-26			Bond Future	9.95	92.7768	92.5337	92.7768	0.00
13/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1720	2	2	2	0.00
13/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2602	2	3	2	0.00
13/05/2025	R214 On 08-May-25			Bond Future	12.40	60.8143	60.8143	60.8143	0.00
13/05/2025	R214 On 07-August-25			Bond Future	11.53	67.1956	66.9343	67.1956	8,388.00
13/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	6944	7	7	7	0.00
13/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	97	0	0	0	0.00
13/05/2025	R214 On 06-November-25			Bond Future	11.64	65.1933	64.9271	65.1933	31,342.00
13/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2094	2	2	2	0.00
13/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2100	2	2	2	0.00
13/05/2025	R214 On 05-February-26			Bond Future	11.77	66.4141	66.1432	66.4141	0.00
13/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1434	2	1	2	0.00
13/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4066	4	4	4	0.00
13/05/2025	R214 On 07-May-26			Bond Future	11.91	64.3329	64.0572	64.3329	0.00
13/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2116	2	2	2	0.00
13/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4003	4	4	4	0.00
13/05/2025	R214 On 06-August-26			Bond Future	12.05	65.5018	65.2214	65.5018	0.00
13/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3232	3	3	3	0.00
13/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3637	4	4	4	0.00
13/05/2025	R248 On 08-May-25			Bond Future	12.60	73.0565	73.0565	73.0565	0.00
13/05/2025	R248 On 07-August-25			Bond Future	11.90	79.7954	79.4199	79.7954	211,228.00
13/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7550	8	8	8	0.00
13/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	164	0	0	0	0.00
13/05/2025	R248 On 06-November-25			Bond Future	12.02	76.8941	76.5115	76.8941	18,439.00
13/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1767	2	2	2	0.00
13/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3498	3	3	3	0.00
13/05/2025	R248 On 05-February-26			Bond Future	12.16	78.3339	77.9443	78.3339	0.00
13/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1327	1	1	1	0.00
13/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5691	5	6	5	0.00
13/05/2025	R248 On 07-May-26			Bond Future	12.31	75.3287	74.9323	75.3287	260.00
13/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2122	2	2	2	0.00
13/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5670	5	6	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
13/05/2025	R248 On 06-August-26			Bond Future	12.47	76.6966	76.2933	76.6966	0.00
13/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	3863	4	4	4	0.00
13/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4418	4	4	4	0.00
13/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00