



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: 16/05/2025 TO: 16/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	2029 On 07-August-25			Bond Future	139.07	139.2013	139.0715	139.2013	5,676.00
16/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1661	2	2	2	0.00
16/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2029 On 06-November-25			Bond Future	140.34	140.4840	140.3371	140.4840	68.00
16/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	547	1	1	1	0.00
16/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2029 On 05-February-26			Bond Future	143.02	143.1521	143.0205	143.1521	0.00
16/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2911	3	3	3	0.00
16/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2029 On 07-May-26			Bond Future	144.25	144.3497	144.2484	144.3497	0.00
16/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2428	3	2	3	0.00
16/05/2025	2029 On 07-May-26	141.82	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
16/05/2025	2029 On 06-August-26			Bond Future	146.92	147.0152	146.9245	147.0152	0.00
16/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2825	3	3	3	0.00
16/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2030 On 07-August-25			Bond Future	8.93	96.8864	96.9047	96.8864	118,703.00
16/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7376	7	7	7	0.00
16/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5340	5	5	5	1,054.00
16/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10549	11	11	11	0.00
16/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1506	2	2	2	300.00
16/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3187	3	3	3	0.00
16/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	528	1	1	1	300.00
16/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	471	0	0	0	0.00
16/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	115	0	0	0	300.00
16/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1261	1	1	1	0.00
16/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
16/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	19	0	0	0	0.00
16/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	2	0	0	0	0.00
16/05/2025	2030 On 06-November-25			Bond Future	9.00	98.7578	98.7661	98.7578	0.00
16/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2400	2	2	2	0.00
16/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	776	1	1	1	300.00
16/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1664	2	2	2	300.00
16/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3838	4	4	4	0.00
16/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	278	0	0	0	300.00
16/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	928	1	1	1	0.00
16/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1730	2	2	2	0.00
16/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	601	1	1	1	0.00
16/05/2025	2030 On 05-February-26			Bond Future	9.10	96.6014	96.6227	96.6014	0.00
16/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2204	2	2	2	0.00
16/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	960	1	1	1	0.00
16/05/2025	2030 On 07-May-26			Bond Future	9.23	98.3738	98.4184	98.3738	0.00
16/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1920	2	2	2	0.00
16/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1430	1	1	1	0.00
16/05/2025	2030 On 06-August-26			Bond Future	9.39	96.1553	96.2093	96.1553	0.00
16/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1452	1	1	1	0.00
16/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1946	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
16/05/2025	2032 On 07-August-25			Bond Future	9.69	95.8425	96.0599	95.8425	125,500.00
16/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9932	10	10	10	0.00
16/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1778	2	2	2	300.00
16/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4211	4	4	4	0.00
16/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	615	1	1	1	300.00
16/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	832	1	1	1	0.00
16/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	198	0	0	0	300.00
16/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1975	2	2	2	0.00
16/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	3	0	0	0	0.00
16/05/2025	2032 On 06-November-25			Bond Future	9.79	93.5321	93.7438	93.5321	0.00
16/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3532	3	4	3	0.00
16/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	932	1	1	1	300.00
16/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	2002	2	2	2	300.00
16/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5149	5	5	5	0.00
16/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	414	0	0	0	300.00
16/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1519	2	2	2	0.00
16/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2695	3	3	3	0.00
16/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	784	1	1	1	0.00
16/05/2025	2032 On 05-February-26			Bond Future	9.91	95.2852	95.5133	95.2852	0.00
16/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2751	3	3	3	0.00
16/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1668	2	2	2	0.00
16/05/2025	2032 On 07-May-26			Bond Future	10.04	92.8743	93.1286	92.8743	0.00
16/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2580	2	3	2	0.00
16/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2155	2	2	2	0.00
16/05/2025	2032 On 06-August-26			Bond Future	10.19	94.5636	94.8307	94.5636	0.00
16/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2433	2	2	2	0.00
16/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2720	3	3	3	0.00
16/05/2025	2033 On 07-August-25			Bond Future	130.02	130.0917	130.0238	130.0917	1,648.00
16/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1374	1	1	1	0.00
16/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2033 On 06-November-25			Bond Future	131.01	131.0959	131.0133	131.0959	5,288.00
16/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
16/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2127	2	2	2	0.00
16/05/2025	2033 On 05-February-26			Bond Future	133.52	133.5858	133.5185	133.5858	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
16/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	638	1	1	1	0.00
16/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2033 On 07-May-26			Bond Future	134.46	134.5029	134.4648	134.5029	0.00
16/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
16/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	695	1	1	1	0.00
16/05/2025	2033 On 06-August-26			Bond Future	136.96	136.9867	136.9595	136.9867	0.00
16/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2709	3	3	3	0.00
16/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2037 On 07-August-25			Bond Future	11.11	83.4790	83.5710	83.4790	148,467.00
16/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9825	10	10	10	0.00
16/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5879	6	6	6	0.00
16/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2621	3	3	3	0.00
16/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	377	0	0	0	2,341.00
16/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	500	0	1	0	200.00
16/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4281	4	4	4	0.00
16/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1443	1	1	1	0.00
16/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	176	0	0	0	2,541.00
16/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1249	1	1	1	300.00
16/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4325	4	4	4	0.00
16/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	318	0	0	0	300.00
16/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2736	3	3	3	7,500.00
16/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	857	1	1	1	7,500.00
16/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1878	2	2	2	0.00
16/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	409	0	0	0	300.00
16/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	3861	4	4	4	0.00
16/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1675	2	2	2	2,541.00
16/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4681	5	5	5	0.00
16/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	418	0	0	0	2,541.00
16/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3213	3	3	3	0.00
16/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	906	1	1	1	2,541.00
16/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3622	4	4	4	0.00
16/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	202	0	0	0	2,541.00
16/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	26	0	0	0	0.00
16/05/2025	2037 On 06-November-25			Bond Future	11.23	85.0913	85.1762	85.0913	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
16/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3569	4	4	4	0.00
16/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	624	1	1	1	300.00
16/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1597	2	2	2	300.00
16/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5655	6	6	6	0.00
16/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	732	1	1	1	300.00
16/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	2880	3	3	3	0.00
16/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	4794	5	5	5	0.00
16/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1400	1	1	1	0.00
16/05/2025	2037 On 05-February-26			Bond Future	11.36	82.4279	82.5255	82.4279	0.00
16/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2356	2	2	2	0.00
16/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7757	8	8	8	0.00
16/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2925	3	3	3	1,030.00
16/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5944	6	6	6	0.00
16/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1621	2	2	2	1,970.00
16/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4431	4	4	4	0.00
16/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1130	1	1	1	1,930.00
16/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2807	3	3	3	0.00
16/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2824	3	3	3	1,930.00
16/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5112	5	5	5	0.00
16/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1806	2	2	2	1,930.00
16/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1240	1	1	1	1,970.00
16/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4178	4	4	4	0.00
16/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	809	1	1	1	1,030.00
16/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2726	3	3	3	0.00
16/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3244	3	3	3	0.00
16/05/2025	2037 On 07-May-26			Bond Future	11.51	83.9391	84.0583	83.9391	0.00
16/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2714	3	3	3	0.00
16/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3738	4	4	4	0.00
16/05/2025	2037 On 06-August-26			Bond Future	11.68	81.2060	81.3346	81.2060	0.00
16/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3676	4	4	4	0.00
16/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3528	4	4	4	0.00
16/05/2025	2038 On 07-August-25			Bond Future	139.89	139.6476	139.8948	139.6476	2,397.00
16/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	335	0	0	0	0.00
16/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00

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16/05/2025	2038 On 06-November-25			Bond Future	142.62	142.3787	142.6161	142.3787	440.00
16/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
16/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1264	2	1	2	0.00
16/05/2025	2038 On 05-February-26			Bond Future	143.17	142.9090	143.1693	142.9090	0.00
16/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
16/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	31	0	0	0	0.00
16/05/2025	2038 On 07-May-26			Bond Future	145.87	145.5676	145.8659	145.5676	0.00
16/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	1336	1	1	1	0.00
16/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2038 On 06-August-26			Bond Future	146.36	146.0419	146.3586	146.0419	0.00
16/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	1639	1	2	1	0.00
16/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2040 On 07-August-25			Bond Future	11.52	82.6364	82.7667	82.6364	51,823.00
16/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9789	10	10	10	0.00
16/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	618	1	1	1	250.00
16/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6378	6	6	6	0.00
16/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	456	0	0	0	250.00
16/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2305	2	2	2	0.00
16/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5398	5	5	5	0.00
16/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1311	1	1	1	400.00
16/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3535	3	4	3	0.00
16/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	226	0	0	0	400.00
16/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2011	2	2	2	0.00
16/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	686	1	1	1	400.00
16/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	4718	5	5	5	0.00
16/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	308	0	0	0	0.00
16/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1202	1	1	1	0.00
16/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	202	0	0	0	0.00
16/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3656	4	4	4	0.00
16/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3182	3	3	3	0.00
16/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	45	0	0	0	0.00
16/05/2025	2040 On 06-November-25			Bond Future	11.64	84.2325	84.3565	84.2325	292.00
16/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	3064	3	3	3	0.00
16/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1881	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
16/05/2025	2040 On 05-February-26			Bond Future	11.78	81.3023	81.4397	81.3023	0.00
16/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2179	2	2	2	0.00
16/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3155	3	3	3	475.00
16/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8635	9	9	9	0.00
16/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	802	1	1	1	475.00
16/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2894	3	3	3	0.00
16/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3860	4	4	4	0.00
16/05/2025	2040 On 07-May-26			Bond Future	11.93	82.7925	82.9519	82.7925	0.00
16/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2740	3	3	3	0.00
16/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4214	4	4	4	0.00
16/05/2025	2040 On 06-August-26			Bond Future	12.10	79.7875	79.9571	79.7875	0.00
16/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4250	4	4	4	0.00
16/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3727	4	4	4	0.00
16/05/2025	2044 On 07-August-25			Bond Future	11.78	77.6257	77.6628	77.6257	42,533.00
16/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8706	9	9	9	0.00
16/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1928	2	2	2	0.00
16/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	526	1	1	1	9,000.00
16/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	32	0	0	0	9,000.00
16/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3291	3	3	3	0.00
16/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	801	1	1	1	5,600.00
16/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7574	8	8	8	0.00
16/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1504	2	2	2	9,000.00
16/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3538	4	4	4	0.00
16/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	82	0	0	0	0.00
16/05/2025	2044 On 06-November-25			Bond Future	11.90	79.1249	79.1545	79.1249	71,530.00
16/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2354	2	2	2	0.00
16/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3469	3	3	3	0.00
16/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3658	4	4	4	0.00
16/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2751	3	3	3	0.00
16/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2171	2	2	2	5,800.00
16/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1623	2	2	2	5,800.00
16/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1721	2	2	2	5,600.00
16/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2489	3	2	3	0.00
16/05/2025	2044 On 05-February-26			Bond Future	12.04	76.2242	76.2647	76.2242	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
16/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1743	2	2	2	0.00
16/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4631	5	5	5	0.00
16/05/2025	2044 On 07-May-26			Bond Future	12.19	77.6211	77.6807	77.6211	0.00
16/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2458	2	2	2	0.00
16/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4729	5	5	5	0.00
16/05/2025	2044 On 06-August-26			Bond Future	12.35	74.6472	74.7145	74.6472	0.00
16/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4258	4	4	4	0.00
16/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3873	4	4	4	0.00
16/05/2025	2046 On 07-August-25			Bond Future	120.42	120.4008	120.4224	120.4008	11,914.00
16/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1732	2	2	2	0.00
16/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2046 On 06-November-25			Bond Future	120.50	120.4930	120.5025	120.4930	7,518.00
16/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
16/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	4908	5	5	5	0.00
16/05/2025	2046 On 05-February-26			Bond Future	122.81	122.7810	122.8062	122.7810	0.00
16/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1156	1	1	1	0.00
16/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2046 On 07-May-26			Bond Future	122.81	122.7602	122.8143	122.7602	0.00
16/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
16/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2136	2	2	2	0.00
16/05/2025	2046 On 06-August-26			Bond Future	125.09	125.0253	125.0908	125.0253	0.00
16/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2711	3	3	3	0.00
16/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
16/05/2025	2050 On 07-August-25			Bond Future	119.02	119.5905	119.0158	119.5905	10,256.00
16/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
16/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	874	0	1	0	0.00
16/05/2025	2050 On 06-November-25			Bond Future	121.33	121.9294	121.3310	121.9294	5,780.00
16/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
16/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3089	2	3	2	0.00
16/05/2025	2050 On 05-February-26			Bond Future	121.23	121.8235	121.2294	121.8235	0.00
16/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
16/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1591	1	2	1	0.00
16/05/2025	2050 On 07-May-26			Bond Future	123.51	124.0898	123.5128	124.0898	0.00
16/05/2025	2050 On 07-May-26	124.07	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
16/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	557	0	1	0	0.00
16/05/2025	2050 On 06-August-26			Bond Future	123.34	123.9150	123.3381	123.9150	0.00
16/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	68	1	0	1	0.00
16/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
16/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	AL37 On 08-May-25			Index Future	1107.83	1107.8320	1107.8320	1107.8320	0.00
16/05/2025	AL37 On 07-August-25			Index Future	1131.82	1130.4400	1131.8160	1130.4400	0.00
16/05/2025	AL37 On 06-November-25			Index Future	1153.56	1152.2790	1153.5630	1152.2790	0.00
16/05/2025	AL37 On 05-February-26			Index Future	1175.36	1173.9030	1175.3580	1173.9030	0.00
16/05/2025	AL37 On 07-May-26			Index Future	1197.25	1195.5030	1197.2530	1195.5030	0.00
16/05/2025	AL37 On 06-August-26			Index Future	1218.99	1217.1040	1218.9870	1217.1040	0.00
16/05/2025	AL7T On 08-May-25			Index Future	1305.41	1305.4120	1305.4120	1305.4120	0.00
16/05/2025	AL7T On 07-August-25			Index Future	1344.82	1343.0500	1344.8190	1343.0500	0.00
16/05/2025	AL7T On 06-November-25			Index Future	1370.66	1368.9960	1370.6580	1368.9960	0.00
16/05/2025	AL7T On 05-February-26			Index Future	1396.56	1394.6870	1396.5550	1394.6870	0.00
16/05/2025	AL7T On 07-May-26			Index Future	1422.57	1420.3500	1422.5700	1420.3500	0.00
16/05/2025	AL7T On 06-August-26			Index Future	1448.40	1446.0130	1448.3950	1446.0130	0.00
16/05/2025	ALBI On 08-May-25			Index Future	1117.99	1117.9880	1117.9880	1117.9880	0.00
16/05/2025	ALBI On 07-August-25			Index Future	1149.89	1148.7520	1149.8940	1148.7520	77.00
16/05/2025	ALBI On 06-November-25			Index Future	1171.99	1170.9450	1171.9880	1170.9450	0.00
16/05/2025	ALBI On 05-February-26			Index Future	1194.13	1192.9190	1194.1310	1192.9190	0.00
16/05/2025	ALBI On 07-May-26			Index Future	1216.38	1214.8700	1216.3760	1214.8700	0.00
16/05/2025	ALBI On 06-August-26			Index Future	1238.46	1236.8200	1238.4570	1236.8200	0.00
16/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C035 On 28-February-35			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
16/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	CI58 On 31-January-58			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
16/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	ES33 On 07-August-25			Bond Future	11.31	83.0917	83.1662	83.0917	0.00
16/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9362	9	9	9	0.00
16/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
16/05/2025	ES33 On 06-November-25			Bond Future	11.47	80.9206	80.9881	80.9206	0.00
16/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2338	2	2	2	0.00
16/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
16/05/2025	ES33 On 05-February-26			Bond Future	11.64	82.4562	82.5356	82.4562	0.00
16/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
16/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	660	1	1	1	0.00
16/05/2025	ES33 On 07-May-26			Bond Future	11.83	80.1930	80.2928	80.1930	0.00
16/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
16/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	588	1	1	1	0.00
16/05/2025	ES33 On 06-August-26			Bond Future	12.04	81.6690	81.7777	81.6690	0.00
16/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
16/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	91	0	0	0	0.00
16/05/2025	ES42 On 07-August-25			Bond Future	11.97	77.5428	77.6666	77.5428	0.00
16/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9394	9	9	9	0.00
16/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
16/05/2025	ES42 On 06-November-25			Bond Future	12.11	74.7938	74.9120	74.7938	0.00
16/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1578	1	2	1	0.00
16/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
16/05/2025	ES42 On 05-February-26			Bond Future	12.25	76.2121	76.3426	76.2121	0.00
16/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
16/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2257	2	2	2	0.00
16/05/2025	ES42 On 07-May-26			Bond Future	12.41	73.3631	73.5138	73.3631	0.00
16/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
16/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1128	1	1	1	0.00
16/05/2025	ES42 On 06-August-26			Bond Future	12.57	74.7107	74.8706	74.7107	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
16/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	396	0	0	0	0.00
16/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
16/05/2025	GOVI On 08-May-25			GOVI	1101.87	1101.8720	1101.8720	1101.8720	0.00
16/05/2025	GOVI On 07-August-25			GOVI	1132.84	1131.7440	1132.8420	1131.7440	660.00
16/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1218420	121	122	121	0.00
16/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
16/05/2025	GOVI On 06-November-25			GOVI	1154.61	1153.6080	1154.6090	1153.6080	0.00
16/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	426090	42	43	42	0.00
16/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
16/05/2025	GOVI On 05-February-26			GOVI	1176.42	1175.2570	1176.4240	1175.2570	0.00
16/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	264240	25	26	25	0.00
16/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
16/05/2025	GOVI On 07-May-26			GOVI	1198.34	1196.8830	1198.3380	1196.8830	0.00
16/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	213380	20	21	20	0.00
16/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
16/05/2025	GOVI On 06-August-26			GOVI	1220.09	1218.5080	1220.0920	1218.5080	0.00
16/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	310920	30	31	30	0.00
16/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
16/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2025	IGOV On 08-May-25			Index Future	374.34	374.3390	374.3390	374.3390	0.00
16/05/2025	IGOV On 07-August-25			Index Future	382.27	382.6380	382.2700	382.6380	713.00
16/05/2025	IGOV On 06-November-25			Index Future	389.71	390.1220	389.7070	390.1220	8.00
16/05/2025	IGOV On 05-February-26			Index Future	397.16	397.5340	397.1610	397.5340	0.00
16/05/2025	IGOV On 07-May-26			Index Future	404.65	404.9370	404.6480	404.9370	0.00
16/05/2025	IGOV On 06-August-26			Index Future	412.08	412.3410	412.0800	412.3410	0.00
16/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
16/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
16/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
16/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/05/2025	R033 On 07-August-25			Bond Future	9.83	104.2636	104.5146	104.2636	6,781.00
16/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	3080	3	3	3	0.00
16/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	488	1	0	1	0.00
16/05/2025	R033 On 06-November-25			Bond Future	9.93	101.2329	101.4780	101.2329	0.00
16/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3200	3	3	3	0.00
16/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1178	1	1	1	0.00
16/05/2025	R033 On 05-February-26			Bond Future	10.05	103.1301	103.3933	103.1301	0.00
16/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3749	4	4	4	0.00
16/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1566	2	2	2	0.00
16/05/2025	R033 On 07-May-26			Bond Future	10.18	99.9793	100.2710	99.9793	0.00
16/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3257	3	3	3	0.00
16/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2274	2	2	2	0.00
16/05/2025	R033 On 06-August-26			Bond Future	10.33	101.7968	102.1027	101.7968	0.00
16/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2753	3	3	3	0.00
16/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3105	3	3	3	0.00
16/05/2025	R035 On 07-August-25			Bond Future	10.51	94.1143	94.2612	94.1143	87,314.00
16/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10900	11	11	11	0.00
16/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2844	3	3	3	0.00
16/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4557	4	5	4	0.00
16/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1693	2	2	2	300.00
16/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4739	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
16/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	505	0	1	0	300.00
16/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1304	1	1	1	0.00
16/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	288	0	0	0	300.00
16/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	2931	3	3	3	0.00
16/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	314	0	0	0	17,500.00
16/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	715	1	1	1	8,500.00
16/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	10	0	0	0	0.00
16/05/2025	R035 On 06-November-25			Bond Future	10.62	91.4268	91.5668	91.4268	10,866.00
16/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	4130	4	4	4	0.00
16/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	5037	5	5	5	0.00
16/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	7229	7	7	7	0.00
16/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	5118	5	5	5	0.00
16/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3211	3	3	3	250.00
16/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	2032	2	2	2	300.00
16/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	6030	6	6	6	0.00
16/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1578	2	2	2	2,000.00
16/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	616	1	1	1	2,000.00
16/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1654	2	2	2	2,000.00
16/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	3176	3	3	3	2,000.00
16/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7403	7	7	7	0.00
16/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	879	1	1	1	300.00
16/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2264	2	2	2	0.00
16/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	3887	4	4	4	0.00
16/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	386	0	0	0	2,000.00
16/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1480	2	1	2	0.00
16/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2741	3	3	3	0.00
16/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2652	3	3	3	0.00
16/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	587	1	1	1	300.00
16/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4593	5	5	5	0.00
16/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	781	1	1	1	250.00
16/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1462	2	1	2	0.00
16/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	407	0	0	0	250.00
16/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	802	1	1	1	2,000.00
16/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1074	1	1	1	0.00
16/05/2025	R035 On 05-February-26			Bond Future	10.75	93.1407	93.2954	93.1407	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
16/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2794	3	3	3	0.00
16/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1859	2	2	2	2,000.00
16/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3250	3	3	3	2,000.00
16/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8864	9	9	9	0.00
16/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	509	1	1	1	2,000.00
16/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2263	2	2	2	0.00
16/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3527	4	4	4	0.00
16/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2593	3	3	3	0.00
16/05/2025	R035 On 07-May-26			Bond Future	10.89	90.3461	90.5250	90.3461	0.00
16/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2965	3	3	3	0.00
16/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3100	3	3	3	0.00
16/05/2025	R035 On 06-August-26			Bond Future	11.04	91.9897	92.1797	91.9897	0.00
16/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3482	3	3	3	0.00
16/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3383	3	3	3	0.00
16/05/2025	R038 On 07-August-25			Bond Future	11.15	102.0121	102.1198	102.0121	6,386.00
16/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	2049	2	2	2	0.00
16/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1450	2	1	2	0.00
16/05/2025	R038 On 06-November-25			Bond Future	11.27	98.4967	98.5958	98.4967	0.00
16/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2428	2	2	2	0.00
16/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	7184	7	7	7	0.00
16/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1626	2	2	2	1,770.00
16/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	696	1	1	1	1,770.00
16/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3557	4	4	4	0.00
16/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2652	3	3	3	0.00
16/05/2025	R038 On 05-February-26			Bond Future	11.41	100.3422	100.4564	100.3422	0.00
16/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3231	3	3	3	0.00
16/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3060	3	3	3	0.00
16/05/2025	R038 On 07-May-26			Bond Future	11.56	96.6983	96.8378	96.6983	0.00
16/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3209	3	3	3	0.00
16/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4220	4	4	4	0.00
16/05/2025	R038 On 06-August-26			Bond Future	11.73	98.4552	98.6057	98.4552	0.00
16/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4284	4	4	4	0.00
16/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4035	4	4	4	0.00
16/05/2025	R053 On 07-August-25			Bond Future	11.66	103.8599	103.9509	103.8599	22,570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	11249	11	11	11	0.00
16/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	132	0	0	0	0.00
16/05/2025	R053 On 06-November-25			Bond Future	11.78	100.0017	100.0838	100.0017	0.00
16/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3321	3	3	3	0.00
16/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3451	3	3	3	0.00
16/05/2025	R053 On 05-February-26			Bond Future	11.90	101.8753	101.9723	101.8753	0.00
16/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2555	3	3	3	0.00
16/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	5917	6	6	6	0.00
16/05/2025	R053 On 07-May-26			Bond Future	12.04	97.8822	98.0046	97.8822	0.00
16/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3524	3	4	3	0.00
16/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6295	6	6	6	0.00
16/05/2025	R053 On 06-August-26			Bond Future	12.19	99.6600	99.7933	99.6600	0.00
16/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5799	6	6	6	0.00
16/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5117	5	5	5	0.00
16/05/2025	R186 On 07-August-25			Bond Future	8.08	104.5540	104.5280	104.5540	180,617.00
16/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2043	2	2	2	0.00
16/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2754	3	3	3	0.00
16/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1470	1	1	1	1,983.00
16/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
16/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	9	0	0	0	0.00
16/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2	0	0	0	0.00
16/05/2025	R186 On 06-November-25			Bond Future	8.14	106.5736	106.5361	106.5736	447.00
16/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	293	0	0	0	0.00
16/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	307	0	0	0	0.00
16/05/2025	R186 On 05-February-26			Bond Future	8.30	103.2657	103.2413	103.2657	0.00
16/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	380	0	0	0	0.00
16/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	271	0	0	0	0.00
16/05/2025	R186 On 07-May-26			Bond Future	8.64	105.1608	105.1603	105.1608	0.00
16/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	311	0	0	0	0.00
16/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	280	0	0	0	0.00
16/05/2025	R186 On 06-August-26			Bond Future	9.51	101.7683	101.7767	101.7683	0.00
16/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	63	0	0	0	0.00
16/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	395	0	0	0	0.00
16/05/2025	R202 On 07-August-25			Bond Future	269.32	269.8517	269.3166	269.8517	1,405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
16/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2283	2	2	2	0.00
16/05/2025	R202 On 06-November-25			Bond Future	274.56	275.1295	274.5559	275.1295	460.00
16/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
16/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1084	1	1	1	0.00
16/05/2025	R202 On 05-February-26			Bond Future	274.45	275.0013	274.4521	275.0013	0.00
16/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
16/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3368	3	3	3	0.00
16/05/2025	R202 On 07-May-26			Bond Future	279.62	280.1183	279.6221	280.1183	0.00
16/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2072	3	2	3	0.00
16/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
16/05/2025	R202 On 06-August-26			Bond Future	279.36	279.8386	279.3578	279.8386	0.00
16/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	498	1	0	1	0.00
16/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
16/05/2025	R209 On 07-August-25			Bond Future	10.85	73.5780	73.6581	73.5780	10,920.00
16/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8404	8	8	8	0.00
16/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	24	0	0	0	0.00
16/05/2025	R209 On 06-November-25			Bond Future	10.96	71.8464	71.9205	71.8464	6,367.00
16/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2879	3	3	3	0.00
16/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1388	1	1	1	0.00
16/05/2025	R209 On 05-February-26			Bond Future	11.08	73.1931	73.2781	73.1931	0.00
16/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2113	2	2	2	0.00
16/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2847	3	3	3	0.00
16/05/2025	R209 On 07-May-26			Bond Future	11.21	71.3852	71.4886	71.3852	0.00
16/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2493	2	2	2	0.00
16/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3174	3	3	3	0.00
16/05/2025	R209 On 06-August-26			Bond Future	11.36	72.6837	72.7953	72.6837	0.00
16/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3289	3	3	3	0.00
16/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3160	3	3	3	0.00
16/05/2025	R210 On 07-August-25			Bond Future	251.47	251.5722	251.4750	251.5722	967.00
16/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3035	3	3	3	0.00
16/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
16/05/2025	R210 On 06-November-25			Bond Future	252.94	253.0627	252.9374	253.0627	300.00
16/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	797	1	1	1	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
16/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
16/05/2025	R210 On 05-February-26			Bond Future	257.77	257.8685	257.7735	257.8685	0.00
16/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4673	5	5	5	0.00
16/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
16/05/2025	R210 On 07-May-26			Bond Future	259.14	259.1731	259.1356	259.1731	0.00
16/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3736	4	4	4	0.00
16/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
16/05/2025	R210 On 06-August-26			Bond Future	263.94	263.9574	263.9416	263.9574	0.00
16/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4102	4	4	4	0.00
16/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
16/05/2025	R213 On 07-August-25			Bond Future	9.32	93.1172	93.2432	93.1172	15,536.00
16/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8778	9	9	9	0.00
16/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	2	0	0	0	0.00
16/05/2025	R213 On 06-November-25			Bond Future	9.41	91.3623	91.4812	91.3623	77,772.00
16/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	3038	3	3	3	0.00
16/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	626	1	1	1	0.00
16/05/2025	R213 On 05-February-26			Bond Future	9.52	93.0754	93.2085	93.0754	0.00
16/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2561	2	3	2	0.00
16/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1223	1	1	1	0.00
16/05/2025	R213 On 07-May-26			Bond Future	9.65	91.2320	91.3889	91.2320	0.00
16/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2237	2	2	2	0.00
16/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1693	2	2	2	0.00
16/05/2025	R213 On 06-August-26			Bond Future	9.79	92.8932	93.0609	92.8932	0.00
16/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1928	2	2	2	0.00
16/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2283	2	2	2	0.00
16/05/2025	R214 On 07-August-25			Bond Future	11.37	67.6310	67.7429	67.6310	8,388.00
16/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7713	8	8	8	0.00
16/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	57	0	0	0	0.00
16/05/2025	R214 On 06-November-25			Bond Future	11.48	65.6375	65.7447	65.6375	31,342.00
16/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2516	2	3	2	0.00
16/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1703	2	2	2	0.00
16/05/2025	R214 On 05-February-26			Bond Future	11.60	66.8680	66.9858	66.8680	0.00
16/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1734	2	2	2	0.00
16/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3523	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
16/05/2025	R214 On 07-May-26			Bond Future	11.73	64.7964	64.9318	64.7964	0.00
16/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2481	2	2	2	0.00
16/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3492	4	3	4	0.00
16/05/2025	R214 On 06-August-26			Bond Future	11.87	65.9751	66.1186	65.9751	0.00
16/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3683	4	4	4	0.00
16/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3190	3	3	3	0.00
16/05/2025	R248 On 07-August-25			Bond Future	11.74	80.2876	80.3575	80.2876	211,098.00
16/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8424	8	8	8	0.00
16/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	101	0	0	0	0.00
16/05/2025	R248 On 06-November-25			Bond Future	11.87	77.3964	77.4594	77.3964	18,439.00
16/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2154	2	2	2	0.00
16/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2937	3	3	3	0.00
16/05/2025	R248 On 05-February-26			Bond Future	12.00	78.8471	78.9215	78.8471	0.00
16/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1617	2	2	2	0.00
16/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5003	5	5	5	0.00
16/05/2025	R248 On 07-May-26			Bond Future	12.14	75.8529	75.9468	75.8529	260.00
16/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2494	2	2	2	0.00
16/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5027	5	5	5	0.00
16/05/2025	R248 On 06-August-26			Bond Future	12.29	77.2319	77.3341	77.2319	0.00
16/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4389	4	4	4	0.00
16/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3904	4	4	4	0.00
16/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00