



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: 21/05/2025 TO: 21/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	2029 On 07-August-25			Bond Future	138.25	138.8739	138.2532	138.8739	5,437.00
21/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	843	1	1	1	0.00
21/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2029 On 06-November-25			Bond Future	139.50	140.1366	139.5044	140.1366	68.00
21/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	286	0	0	0	0.00
21/05/2025	2029 On 05-February-26			Bond Future	142.17	142.8170	142.1741	142.8170	0.00
21/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2064	3	2	3	0.00
21/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2029 On 07-May-26			Bond Future	143.39	144.0426	143.3853	144.0426	0.00
21/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1565	2	2	2	0.00
21/05/2025	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
21/05/2025	2029 On 06-August-26			Bond Future	146.05	146.7160	146.0481	146.7160	0.00
21/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1948	3	2	3	0.00
21/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2030 On 07-August-25			Bond Future	8.93	96.9300	96.9023	96.9300	117,227.00
21/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7373	7	7	7	0.00
21/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10547	11	11	11	0.00
21/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5334	5	5	5	1,054.00
21/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1480	2	1	2	300.00
21/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3172	3	3	3	0.00
21/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	503	1	1	1	300.00
21/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	447	0	0	0	0.00
21/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	103	0	0	0	300.00
21/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1239	1	1	1	0.00
21/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
21/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	16	0	0	0	0.00
21/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1	0	0	0	0.00
21/05/2025	2030 On 06-November-25			Bond Future	9.00	98.7923	98.7645	98.7923	0.00
21/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2383	2	2	2	0.00
21/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	759	1	1	1	300.00
21/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1645	2	2	2	300.00
21/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3825	4	4	4	0.00
21/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	266	0	0	0	300.00
21/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	911	1	1	1	0.00
21/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1715	2	2	2	0.00
21/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	586	1	1	1	0.00
21/05/2025	2030 On 05-February-26			Bond Future	9.10	96.6501	96.6227	96.6501	0.00
21/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2190	2	2	2	0.00
21/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	947	1	1	1	0.00
21/05/2025	2030 On 07-May-26			Bond Future	9.23	98.4469	98.4200	98.4469	0.00
21/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1910	2	2	2	0.00
21/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1417	1	1	1	0.00
21/05/2025	2030 On 06-August-26			Bond Future	9.39	96.2390	96.2128	96.2390	0.00
21/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1444	1	1	1	0.00
21/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1935	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
21/05/2025	2032 On 07-August-25			Bond Future	9.70	95.9734	96.0118	95.9734	125,656.00
21/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9883	10	10	10	0.00
21/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1712	2	2	2	300.00
21/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4148	4	4	4	0.00
21/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	568	1	1	1	300.00
21/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	814	1	1	1	0.00
21/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	183	0	0	0	300.00
21/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1976	2	2	2	0.00
21/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	2	0	0	0	0.00
21/05/2025	2032 On 06-November-25			Bond Future	9.80	93.6559	93.6955	93.6559	0.00
21/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3474	3	3	3	0.00
21/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	894	1	1	1	300.00
21/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1950	2	2	2	300.00
21/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5091	5	5	5	0.00
21/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	404	0	0	0	300.00
21/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1516	2	2	2	0.00
21/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2705	3	3	3	0.00
21/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	774	1	1	1	0.00
21/05/2025	2032 On 05-February-26			Bond Future	9.92	95.4243	95.4655	95.4243	0.00
21/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2703	3	3	3	0.00
21/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1668	2	2	2	0.00
21/05/2025	2032 On 07-May-26			Bond Future	10.05	93.0386	93.0815	93.0386	0.00
21/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2538	3	3	3	0.00
21/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2160	2	2	2	0.00
21/05/2025	2032 On 06-August-26			Bond Future	10.20	94.7397	94.7845	94.7397	0.00
21/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2396	2	2	2	0.00
21/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2728	3	3	3	0.00
21/05/2025	2033 On 07-August-25			Bond Future	130.16	130.0344	130.1634	130.0344	1,648.00
21/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1513	1	2	1	0.00
21/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2033 On 06-November-25			Bond Future	131.16	131.0247	131.1567	131.0247	5,288.00
21/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1983	2	2	2	0.00
21/05/2025	2033 On 05-February-26			Bond Future	133.67	133.5309	133.6667	133.5309	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
21/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	787	1	1	1	0.00
21/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2033 On 07-May-26			Bond Future	134.62	134.4790	134.6158	134.4790	0.00
21/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	544	1	1	1	0.00
21/05/2025	2033 On 06-August-26			Bond Future	137.12	136.9749	137.1157	136.9749	0.00
21/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2866	3	3	3	0.00
21/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2037 On 07-August-25			Bond Future	11.14	83.4409	83.4354	83.4409	142,370.00
21/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9686	10	10	10	0.00
21/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5733	6	6	6	0.00
21/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2485	2	2	2	0.00
21/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	323	0	0	0	2,341.00
21/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	435	0	0	0	200.00
21/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4134	4	4	4	0.00
21/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1331	1	1	1	0.00
21/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	144	0	0	0	2,541.00
21/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1143	1	1	1	300.00
21/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4179	4	4	4	0.00
21/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	270	0	0	0	300.00
21/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2598	3	3	3	7,500.00
21/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	855	1	1	1	7,500.00
21/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1908	2	2	2	0.00
21/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	399	0	0	0	300.00
21/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	3948	4	4	4	0.00
21/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1698	2	2	2	2,541.00
21/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4785	5	5	5	0.00
21/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	407	0	0	0	2,541.00
21/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3284	3	3	3	0.00
21/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	906	1	1	1	2,541.00
21/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3703	4	4	4	0.00
21/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	192	0	0	0	2,541.00
21/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	23	0	0	0	0.00
21/05/2025	2037 On 06-November-25			Bond Future	11.25	85.0439	85.0387	85.0439	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
21/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3448	3	3	3	0.00
21/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	573	1	1	1	300.00
21/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1510	2	2	2	300.00
21/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5519	6	6	6	0.00
21/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	734	1	1	1	300.00
21/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	2930	3	3	3	0.00
21/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	4881	5	5	5	0.00
21/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1416	1	1	1	0.00
21/05/2025	2037 On 05-February-26			Bond Future	11.39	82.3912	82.3868	82.3912	0.00
21/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2266	2	2	2	0.00
21/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7622	8	8	8	0.00
21/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5817	6	6	6	0.00
21/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1547	2	2	2	1,970.00
21/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2826	3	3	3	1,030.00
21/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4315	4	4	4	0.00
21/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1070	1	1	1	1,930.00
21/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2709	3	3	3	0.00
21/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2865	3	3	3	1,930.00
21/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5190	5	5	5	0.00
21/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1828	2	2	2	1,930.00
21/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1251	1	1	1	1,970.00
21/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4242	4	4	4	0.00
21/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	814	1	1	1	1,030.00
21/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2766	3	3	3	0.00
21/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3293	3	3	3	0.00
21/05/2025	2037 On 07-May-26			Bond Future	11.54	83.9220	83.9184	83.9220	0.00
21/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2627	3	3	3	0.00
21/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3790	4	4	4	0.00
21/05/2025	2037 On 06-August-26			Bond Future	11.71	81.1966	81.1938	81.1966	0.00
21/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3582	4	4	4	0.00
21/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3575	4	4	4	0.00
21/05/2025	2038 On 07-August-25			Bond Future	139.09	139.7347	139.0900	139.7347	2,397.00
21/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	470	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
21/05/2025	2038 On 06-November-25			Bond Future	141.80	142.4534	141.7970	142.4534	440.00
21/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2083	1	2	1	0.00
21/05/2025	2038 On 05-February-26			Bond Future	142.33	143.0050	142.3350	143.0050	0.00
21/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	865	0	1	0	0.00
21/05/2025	2038 On 07-May-26			Bond Future	145.02	145.6995	145.0183	145.6995	0.00
21/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	488	1	0	1	0.00
21/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2038 On 06-August-26			Bond Future	145.49	146.1914	145.4867	146.1914	0.00
21/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	767	1	1	1	0.00
21/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2040 On 07-August-25			Bond Future	11.54	82.5970	82.6231	82.5970	51,408.00
21/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9640	10	10	10	0.00
21/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6223	6	6	6	0.00
21/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	542	1	1	1	250.00
21/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2168	2	2	2	0.00
21/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5243	5	5	5	0.00
21/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	187	0	0	0	400.00
21/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	393	0	0	0	250.00
21/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1200	1	1	1	400.00
21/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3384	3	3	3	0.00
21/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	678	1	1	1	400.00
21/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	4823	5	5	5	0.00
21/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1208	1	1	1	0.00
21/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2043	2	2	2	0.00
21/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	296	0	0	0	0.00
21/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3737	4	4	4	0.00
21/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3251	3	3	3	0.00
21/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	191	0	0	0	0.00
21/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	40	0	0	0	0.00
21/05/2025	2040 On 06-November-25			Bond Future	11.66	84.1837	84.2109	84.1837	1,568.00
21/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2944	3	3	3	0.00
21/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1907	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
21/05/2025	2040 On 05-February-26			Bond Future	11.80	81.2642	81.2926	81.2642	0.00
21/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2090	2	2	2	0.00
21/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3049	3	3	3	475.00
21/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8492	8	8	8	0.00
21/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	806	1	1	1	475.00
21/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2935	3	3	3	0.00
21/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3918	4	4	4	0.00
21/05/2025	2040 On 07-May-26			Bond Future	11.95	82.7737	82.8036	82.7737	0.00
21/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2649	3	3	3	0.00
21/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	5407	5	5	5	0.00
21/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1420	1	1	1	820.00
21/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	3701	4	4	4	0.00
21/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	3259	3	3	3	820.00
21/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	6351	6	6	6	0.00
21/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	2225	2	2	2	820.00
21/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4272	4	4	4	0.00
21/05/2025	2040 On 06-August-26			Bond Future	12.12	79.7763	79.8076	79.7763	0.00
21/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4146	4	4	4	0.00
21/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3773	4	4	4	0.00
21/05/2025	2044 On 07-August-25			Bond Future	11.80	77.4918	77.5494	77.4918	41,373.00
21/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8584	9	9	9	0.00
21/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	464	0	0	0	9,000.00
21/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1814	2	2	2	0.00
21/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	24	0	0	0	9,000.00
21/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3163	3	3	3	0.00
21/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	787	1	1	1	5,600.00
21/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1503	2	2	2	9,000.00
21/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3590	4	4	4	0.00
21/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7679	8	8	8	0.00
21/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	73	0	0	0	0.00
21/05/2025	2044 On 06-November-25			Bond Future	11.92	78.9804	79.0396	78.9804	71,530.00
21/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2262	2	2	2	0.00
21/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3362	3	3	3	0.00
21/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2652	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
21/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3550	4	4	4	0.00
21/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1630	2	2	2	5,800.00
21/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2187	2	2	2	5,800.00
21/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1730	2	2	2	5,600.00
21/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2511	3	3	3	0.00
21/05/2025	2044 On 05-February-26			Bond Future	12.06	76.0879	76.1489	76.0879	0.00
21/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1675	2	2	2	0.00
21/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4679	5	5	5	0.00
21/05/2025	2044 On 07-May-26			Bond Future	12.21	77.5011	77.5640	77.5011	0.00
21/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2386	2	2	2	0.00
21/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4774	5	5	5	0.00
21/05/2025	2044 On 06-August-26			Bond Future	12.37	74.5323	74.5973	74.5323	0.00
21/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4172	4	4	4	0.00
21/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3904	4	4	4	0.00
21/05/2025	2046 On 07-August-25			Bond Future	120.20	119.9453	120.1994	119.9453	11,914.00
21/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1509	1	2	1	0.00
21/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2046 On 06-November-25			Bond Future	120.28	120.0171	120.2768	120.0171	7,518.00
21/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5133	5	5	5	0.00
21/05/2025	2046 On 05-February-26			Bond Future	122.58	122.3124	122.5780	122.3124	0.00
21/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	928	1	1	1	0.00
21/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2046 On 07-May-26			Bond Future	122.58	122.3129	122.5789	122.3129	0.00
21/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2371	3	2	3	0.00
21/05/2025	2046 On 06-August-26			Bond Future	124.85	124.5811	124.8536	124.5811	0.00
21/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2474	2	2	2	0.00
21/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
21/05/2025	2050 On 07-August-25			Bond Future	118.26	118.2793	118.2605	118.2793	10,256.00
21/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1630	2	2	2	0.00
21/05/2025	2050 On 06-November-25			Bond Future	120.56	120.5808	120.5621	120.5808	5,780.00
21/05/2025	2050 On 06-November-25	124.42	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
21/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3858	4	4	4	0.00
21/05/2025	2050 On 05-February-26			Bond Future	120.45	120.4662	120.4471	120.4662	0.00
21/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	2373	2	2	2	0.00
21/05/2025	2050 On 07-May-26			Bond Future	122.72	122.7359	122.7176	122.7359	0.00
21/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	1352	1	1	1	0.00
21/05/2025	2050 On 06-August-26			Bond Future	122.52	122.5491	122.5193	122.5491	0.00
21/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
21/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	751	1	1	1	0.00
21/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	AL37 On 08-May-25			Index Future	1107.83	1107.8320	1107.8320	1107.8320	0.00
21/05/2025	AL37 On 07-August-25			Index Future	1131.41	1131.4330	1131.4120	1131.4330	0.00
21/05/2025	AL37 On 06-November-25			Index Future	1153.16	1153.1800	1153.1610	1153.1800	0.00
21/05/2025	AL37 On 05-February-26			Index Future	1174.97	1174.9820	1174.9660	1174.9820	0.00
21/05/2025	AL37 On 07-May-26			Index Future	1196.87	1196.8850	1196.8720	1196.8850	0.00
21/05/2025	AL37 On 06-August-26			Index Future	1218.62	1218.6290	1218.6200	1218.6290	0.00
21/05/2025	AL7T On 08-May-25			Index Future	1305.41	1305.4120	1305.4120	1305.4120	0.00
21/05/2025	AL7T On 07-August-25			Index Future	1343.15	1343.2460	1343.1470	1343.2460	0.00
21/05/2025	AL7T On 06-November-25			Index Future	1368.97	1369.0650	1368.9660	1369.0650	0.00
21/05/2025	AL7T On 05-February-26			Index Future	1394.85	1394.9480	1394.8510	1394.9480	0.00
21/05/2025	AL7T On 07-May-26			Index Future	1420.86	1420.9510	1420.8570	1420.9510	0.00
21/05/2025	AL7T On 06-August-26			Index Future	1446.68	1446.7660	1446.6750	1446.7660	0.00
21/05/2025	ALBI On 08-May-25			Index Future	1117.99	1117.9880	1117.9880	1117.9880	0.00
21/05/2025	ALBI On 07-August-25			Index Future	1148.79	1148.6690	1148.7900	1148.6690	77.00
21/05/2025	ALBI On 06-November-25			Index Future	1170.87	1170.7480	1170.8730	1170.7480	0.00
21/05/2025	ALBI On 05-February-26			Index Future	1193.01	1192.8810	1193.0130	1192.8810	0.00
21/05/2025	ALBI On 07-May-26			Index Future	1215.26	1215.1180	1215.2550	1215.1180	0.00
21/05/2025	ALBI On 06-August-26			Index Future	1237.34	1237.1930	1237.3370	1237.1930	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
21/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	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
21/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	ES33 On 07-August-25			Bond Future	11.33	83.0632	83.0848	83.0632	0.00
21/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9280	9	9	9	0.00
21/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
21/05/2025	ES33 On 06-November-25			Bond Future	11.49	80.8834	80.9059	80.8834	0.00
21/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2256	2	2	2	0.00
21/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
21/05/2025	ES33 On 05-February-26			Bond Future	11.66	82.4294	82.4531	82.4294	0.00
21/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
21/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	742	1	1	1	0.00
21/05/2025	ES33 On 07-May-26			Bond Future	11.85	80.1852	80.2102	80.1852	0.00
21/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
21/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	670	1	1	1	0.00
21/05/2025	ES33 On 06-August-26			Bond Future	12.06	81.6687	81.6951	81.6687	0.00
21/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
21/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	174	0	0	0	0.00
21/05/2025	ES42 On 07-August-25			Bond Future	11.99	77.5348	77.5299	77.5348	0.00
21/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9258	9	9	9	0.00
21/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
21/05/2025	ES42 On 06-November-25			Bond Future	12.13	74.7780	74.7734	74.7780	0.00
21/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1439	1	1	1	0.00
21/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
21/05/2025	ES42 On 05-February-26			Bond Future	12.27	76.2065	76.2025	76.2065	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
21/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
21/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2397	2	2	2	0.00
21/05/2025	ES42 On 07-May-26			Bond Future	12.43	73.3757	73.3724	73.3757	0.00
21/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
21/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1269	1	1	1	0.00
21/05/2025	ES42 On 06-August-26			Bond Future	12.60	74.7305	74.7281	74.7305	0.00
21/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	254	0	0	0	0.00
21/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
21/05/2025	GOVI On 08-May-25			GOVI	1101.87	1101.8720	1101.8720	1101.8720	0.00
21/05/2025	GOVI On 07-August-25			GOVI	1131.83	1131.7020	1131.8250	1131.7020	657.00
21/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1208250	121	121	121	0.00
21/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
21/05/2025	GOVI On 06-November-25			GOVI	1153.58	1153.4550	1153.5820	1153.4550	0.00
21/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	415820	41	42	41	0.00
21/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
21/05/2025	GOVI On 05-February-26			GOVI	1175.40	1175.2620	1175.3950	1175.2620	0.00
21/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	253950	25	25	25	0.00
21/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
21/05/2025	GOVI On 07-May-26			GOVI	1197.31	1197.1700	1197.3090	1197.1700	0.00
21/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	203090	20	20	20	0.00
21/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
21/05/2025	GOVI On 06-August-26			GOVI	1219.07	1218.9190	1219.0650	1218.9190	0.00
21/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	300650	30	30	30	0.00
21/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
21/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2025	IGOV On 08-May-25			Index Future	374.34	374.3390	374.3390	374.3390	0.00
21/05/2025	IGOV On 07-August-25			Index Future	381.03	381.6780	381.0310	381.6780	713.00
21/05/2025	IGOV On 06-November-25			Index Future	388.45	389.1060	388.4470	389.1060	8.00
21/05/2025	IGOV On 05-February-26			Index Future	395.88	396.5530	395.8830	396.5530	0.00
21/05/2025	IGOV On 07-May-26			Index Future	403.35	404.0330	403.3520	404.0330	0.00
21/05/2025	IGOV On 06-August-26			Index Future	410.77	411.4610	410.7680	411.4610	0.00
21/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
21/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
21/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
21/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
21/05/2025	R033 On 07-August-25			Bond Future	9.89	104.3043	104.2384	104.3043	6,781.00
21/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2835	3	3	3	0.00
21/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	519	1	1	1	0.00
21/05/2025	R033 On 06-November-25			Bond Future	9.99	101.2640	101.1975	101.2640	0.00
21/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2989	3	3	3	0.00
21/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1247	1	1	1	0.00
21/05/2025	R033 On 05-February-26			Bond Future	10.10	103.1759	103.1090	103.1759	0.00
21/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3545	4	4	4	0.00
21/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1646	2	2	2	0.00
21/05/2025	R033 On 07-May-26			Bond Future	10.24	100.0503	99.9832	100.0503	0.00
21/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3076	3	3	3	0.00
21/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2381	2	2	2	0.00
21/05/2025	R033 On 06-August-26			Bond Future	10.39	101.8787	101.8116	101.8787	0.00
21/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2595	3	3	3	0.00
21/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3238	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
21/05/2025	R035 On 07-August-25			Bond Future	10.52	94.1592	94.1788	94.1592	89,238.00
21/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10815	11	11	11	0.00
21/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2745	3	3	3	0.00
21/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4458	4	4	4	0.00
21/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	452	0	0	0	300.00
21/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1602	2	2	2	300.00
21/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4640	5	5	5	0.00
21/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	272	0	0	0	300.00
21/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	2961	3	3	3	0.00
21/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1296	1	1	1	0.00
21/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	297	0	0	0	17,500.00
21/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	697	1	1	1	8,500.00
21/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	8	0	0	0	0.00
21/05/2025	R035 On 06-November-25			Bond Future	10.64	91.4632	91.4836	91.4632	10,866.00
21/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	4042	4	4	4	0.00
21/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4946	5	5	5	0.00
21/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	7137	7	7	7	0.00
21/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	5027	5	5	5	0.00
21/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	577	1	1	1	2,000.00
21/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1588	2	2	2	2,000.00
21/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	3093	3	3	3	2,000.00
21/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7311	7	7	7	0.00
21/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	831	1	1	1	300.00
21/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1960	2	2	2	300.00
21/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5938	6	6	6	0.00
21/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3128	3	3	3	250.00
21/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1513	2	2	2	2,000.00
21/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	3922	4	4	4	0.00
21/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	579	1	1	1	300.00
21/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2276	2	2	2	0.00
21/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	378	0	0	0	2,000.00
21/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1480	1	1	1	0.00
21/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2760	3	3	3	0.00
21/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2669	3	3	3	0.00
21/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4637	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
21/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	774	1	1	1	250.00
21/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1462	1	1	1	0.00
21/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	398	0	0	0	250.00
21/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	794	1	1	1	2,000.00
21/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1069	1	1	1	0.00
21/05/2025	R035 On 05-February-26			Bond Future	10.77	93.1904	93.2121	93.1904	0.00
21/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2725	3	3	3	0.00
21/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1801	2	2	2	2,000.00
21/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3177	3	3	3	2,000.00
21/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8776	9	9	9	0.00
21/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	504	1	1	1	2,000.00
21/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2273	2	2	2	0.00
21/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3553	4	4	4	0.00
21/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2607	3	3	3	0.00
21/05/2025	R035 On 07-May-26			Bond Future	10.90	90.4186	90.4416	90.4186	0.00
21/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2901	3	3	3	0.00
21/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3120	3	3	3	0.00
21/05/2025	R035 On 06-August-26			Bond Future	11.06	92.0721	92.0967	92.0721	0.00
21/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3420	3	3	3	0.00
21/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3404	3	3	3	0.00
21/05/2025	R038 On 07-August-25			Bond Future	11.19	101.8643	101.8570	101.8643	6,386.00
21/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1851	2	2	2	0.00
21/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1515	2	2	2	0.00
21/05/2025	R038 On 06-November-25			Bond Future	11.32	98.3357	98.3289	98.3357	0.00
21/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2261	2	2	2	0.00
21/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6937	7	7	7	0.00
21/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1490	1	1	1	1,770.00
21/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	715	1	1	1	1,770.00
21/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3689	4	4	4	0.00
21/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2751	3	3	3	0.00
21/05/2025	R038 On 05-February-26			Bond Future	11.46	100.1921	100.1860	100.1921	0.00
21/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3062	3	3	3	0.00
21/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3161	3	3	3	0.00
21/05/2025	R038 On 07-May-26			Bond Future	11.61	96.5692	96.5640	96.5692	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
21/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3055	3	3	3	0.00
21/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4340	4	4	4	0.00
21/05/2025	R038 On 06-August-26			Bond Future	11.77	98.3329	98.3288	98.3329	0.00
21/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4115	4	4	4	0.00
21/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4143	4	4	4	0.00
21/05/2025	R053 On 07-August-25			Bond Future	11.67	103.7184	103.8340	103.7184	22,570.00
21/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	11117	11	11	11	0.00
21/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	117	0	0	0	0.00
21/05/2025	R053 On 06-November-25			Bond Future	11.79	99.8472	99.9655	99.8472	0.00
21/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3212	3	3	3	0.00
21/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3461	4	3	4	0.00
21/05/2025	R053 On 05-February-26			Bond Future	11.92	101.7318	101.8534	101.7318	0.00
21/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2474	2	2	2	0.00
21/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	5954	6	6	6	0.00
21/05/2025	R053 On 07-May-26			Bond Future	12.06	97.7603	97.8852	97.7603	0.00
21/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3440	3	3	3	0.00
21/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6330	6	6	6	0.00
21/05/2025	R053 On 06-August-26			Bond Future	12.20	99.5453	99.6736	99.5453	0.00
21/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5704	6	6	6	0.00
21/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5141	5	5	5	0.00
21/05/2025	R186 On 07-August-25			Bond Future	8.13	104.4921	104.4652	104.4921	181,396.00
21/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	1980	2	2	2	0.00
21/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2691	3	3	3	0.00
21/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1407	1	1	1	1,983.00
21/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
21/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	9	0	0	0	0.00
21/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2	0	0	0	0.00
21/05/2025	R186 On 06-November-25			Bond Future	8.20	106.4999	106.4731	106.4999	3,171.00
21/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	258	0	0	0	0.00
21/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	336	0	0	0	0.00
21/05/2025	R186 On 05-February-26			Bond Future	8.37	103.2051	103.1787	103.2051	0.00
21/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	343	0	0	0	0.00
21/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	297	0	0	0	0.00
21/05/2025	R186 On 07-May-26			Bond Future	8.74	105.1241	105.0983	105.1241	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
21/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	278	0	0	0	0.00
21/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	309	0	0	0	0.00
21/05/2025	R186 On 06-August-26			Bond Future	9.68	101.7407	101.7157	101.7407	0.00
21/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	49	0	0	0	0.00
21/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	442	0	0	0	0.00
21/05/2025	R202 On 07-August-25			Bond Future	269.23	269.4357	269.2258	269.4357	1,405.00
21/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
21/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2374	2	2	2	0.00
21/05/2025	R202 On 06-November-25			Bond Future	274.47	274.6782	274.4658	274.6782	460.00
21/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
21/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1174	1	1	1	0.00
21/05/2025	R202 On 05-February-26			Bond Future	274.37	274.5798	274.3655	274.5798	0.00
21/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
21/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3455	3	3	3	0.00
21/05/2025	R202 On 07-May-26			Bond Future	279.54	279.7540	279.5385	279.7540	0.00
21/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1988	2	2	2	0.00
21/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
21/05/2025	R202 On 06-August-26			Bond Future	279.26	279.4976	279.2562	279.4976	0.00
21/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	396	1	0	1	0.00
21/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
21/05/2025	R209 On 07-August-25			Bond Future	10.87	73.5415	73.5591	73.5415	10,920.00
21/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8302	8	8	8	0.00
21/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	21	0	0	0	0.00
21/05/2025	R209 On 06-November-25			Bond Future	10.98	71.8018	71.8201	71.8018	6,367.00
21/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2788	3	3	3	0.00
21/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1397	1	1	1	0.00
21/05/2025	R209 On 05-February-26			Bond Future	11.10	73.1576	73.1769	73.1576	0.00
21/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2043	2	2	2	0.00
21/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2878	3	3	3	0.00
21/05/2025	R209 On 07-May-26			Bond Future	11.24	71.3664	71.3868	71.3664	0.00
21/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2424	2	2	2	0.00
21/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3207	3	3	3	0.00
21/05/2025	R209 On 06-August-26			Bond Future	11.38	72.6713	72.6930	72.6713	0.00
21/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3217	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
21/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3190	3	3	3	0.00
21/05/2025	R210 On 07-August-25			Bond Future	251.04	251.3681	251.0405	251.3681	967.00
21/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	2601	3	3	3	0.00
21/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
21/05/2025	R210 On 06-November-25			Bond Future	252.50	252.8303	252.4974	252.8303	300.00
21/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	357	1	0	1	0.00
21/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
21/05/2025	R210 On 05-February-26			Bond Future	257.33	257.6659	257.3291	257.6659	0.00
21/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4229	5	4	5	0.00
21/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
21/05/2025	R210 On 07-May-26			Bond Future	258.68	259.0291	258.6797	259.0291	0.00
21/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3280	4	3	4	0.00
21/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
21/05/2025	R210 On 06-August-26			Bond Future	263.48	263.8351	263.4821	263.8351	0.00
21/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3642	4	4	4	0.00
21/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
21/05/2025	R213 On 07-August-25			Bond Future	9.34	93.1666	93.1776	93.1666	15,458.00
21/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8712	9	9	9	0.00
21/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1	0	0	0	0.00
21/05/2025	R213 On 06-November-25			Bond Future	9.43	91.4034	91.4150	91.4034	77,772.00
21/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2970	3	3	3	0.00
21/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	625	1	1	1	0.00
21/05/2025	R213 On 05-February-26			Bond Future	9.54	93.1298	93.1425	93.1298	0.00
21/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2503	2	3	2	0.00
21/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1231	1	1	1	0.00
21/05/2025	R213 On 07-May-26			Bond Future	9.66	91.3093	91.3232	91.3093	0.00
21/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2188	2	2	2	0.00
21/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1709	2	2	2	0.00
21/05/2025	R213 On 06-August-26			Bond Future	9.81	92.9806	92.9958	92.9806	0.00
21/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1885	2	2	2	0.00
21/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2305	2	2	2	0.00
21/05/2025	R214 On 07-August-25			Bond Future	11.40	67.6200	67.6116	67.6200	8,567.00
21/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7576	8	8	8	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
21/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	51	0	0	0	0.00
21/05/2025	R214 On 06-November-25			Bond Future	11.51	65.6197	65.6115	65.6197	31,342.00
21/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2410	2	2	2	0.00
21/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1730	2	2	2	0.00
21/05/2025	R214 On 05-February-26			Bond Future	11.63	66.8588	66.8511	66.8588	0.00
21/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1657	2	2	2	0.00
21/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3581	4	4	4	0.00
21/05/2025	R214 On 07-May-26			Bond Future	11.76	64.8028	64.7956	64.8028	0.00
21/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2397	2	2	2	0.00
21/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3545	4	4	4	0.00
21/05/2025	R214 On 06-August-26			Bond Future	11.90	65.9878	65.9813	65.9878	0.00
21/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3589	4	4	4	0.00
21/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3233	3	3	3	0.00
21/05/2025	R248 On 07-August-25			Bond Future	11.76	80.1795	80.2684	80.1795	209,598.00
21/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8324	8	8	8	0.00
21/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	90	0	0	0	0.00
21/05/2025	R248 On 06-November-25			Bond Future	11.88	77.2784	77.3694	77.2784	18,439.00
21/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2076	2	2	2	0.00
21/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2949	3	3	3	0.00
21/05/2025	R248 On 05-February-26			Bond Future	12.01	78.7375	78.8310	78.7375	0.00
21/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1560	2	2	2	0.00
21/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5037	5	5	5	0.00
21/05/2025	R248 On 07-May-26			Bond Future	12.15	75.7599	75.8559	75.7599	260.00
21/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2432	2	2	2	0.00
21/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5056	5	5	5	0.00
21/05/2025	R248 On 06-August-26			Bond Future	12.30	77.1444	77.2431	77.1444	0.00
21/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4316	4	4	4	0.00
21/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3922	4	4	4	0.00
21/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/05/2025	X214 On 28-February-41			Bond Future	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
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------