



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: 27/05/2025 TO: 27/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	2029 On 07-August-25			Bond Future	138.15	138.1013	138.1546	138.1013	5,425.00
27/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	745	1	1	1	0.00
27/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2029 On 06-November-25			Bond Future	139.41	139.3535	139.4081	139.3535	0.00
27/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	382	0	0	0	0.00
27/05/2025	2029 On 05-February-26			Bond Future	142.08	142.0285	142.0846	142.0285	0.00
27/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	1975	2	2	2	0.00
27/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2029 On 07-May-26			Bond Future	143.30	143.2429	143.3009	143.2429	0.00
27/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1481	1	1	1	0.00
27/05/2025	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
27/05/2025	2029 On 06-August-26			Bond Future	145.97	145.9071	145.9667	145.9071	0.00
27/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1867	2	2	2	0.00
27/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2030 On 07-August-25			Bond Future	8.89	96.8479	97.0385	96.8479	117,193.00
27/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7509	7	8	7	0.00
27/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10683	10	11	10	0.00
27/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5465	5	5	5	1,054.00
27/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1543	1	2	1	300.00
27/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3284	3	3	3	0.00
27/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	515	0	1	0	300.00
27/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	374	0	0	0	0.00
27/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	78	0	0	0	300.00
27/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1114	1	1	1	0.00
27/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
27/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	10	0	0	0	0.00
27/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1	0	0	0	0.00
27/05/2025	2030 On 06-November-25			Bond Future	8.96	98.7117	98.9061	98.7117	0.00
27/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2416	2	2	2	0.00
27/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	741	1	1	1	300.00
27/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1651	2	2	2	300.00
27/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3900	4	4	4	0.00
27/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	200	0	0	0	300.00
27/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	775	1	1	1	0.00
27/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1556	2	2	2	0.00
27/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	477	1	0	1	0.00
27/05/2025	2030 On 05-February-26			Bond Future	9.05	96.5747	96.7731	96.5747	0.00
27/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2254	2	2	2	0.00
27/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	859	1	1	1	0.00
27/05/2025	2030 On 07-May-26			Bond Future	9.18	98.3717	98.5741	98.3717	0.00
27/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1957	2	2	2	0.00
27/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1311	1	1	1	0.00
27/05/2025	2030 On 06-August-26			Bond Future	9.34	96.1665	96.3730	96.1665	0.00
27/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1479	1	1	1	0.00
27/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1810	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
27/05/2025	2032 On 07-August-25			Bond Future	9.64	95.9945	96.2870	95.9945	124,656.00
27/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	10157	10	10	10	0.00
27/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1845	2	2	2	300.00
27/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4379	4	4	4	0.00
27/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	608	1	1	1	300.00
27/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	672	1	1	1	0.00
27/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	139	0	0	0	300.00
27/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1741	2	2	2	0.00
27/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	1	0	0	0	0.00
27/05/2025	2032 On 06-November-25			Bond Future	9.74	93.6803	93.9786	93.6803	0.00
27/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3639	3	4	3	0.00
27/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	943	1	1	1	300.00
27/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	2054	2	2	2	300.00
27/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5301	5	5	5	0.00
27/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	331	0	0	0	300.00
27/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1337	1	1	1	0.00
27/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2471	3	2	3	0.00
27/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	656	1	1	1	0.00
27/05/2025	2032 On 05-February-26			Bond Future	9.85	95.4557	95.7599	95.4557	0.00
27/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2829	3	3	3	0.00
27/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1500	2	1	2	0.00
27/05/2025	2032 On 07-May-26			Bond Future	9.98	93.0721	93.3823	93.0721	0.00
27/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2662	2	3	2	0.00
27/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	1984	2	2	2	0.00
27/05/2025	2032 On 06-August-26			Bond Future	10.13	94.7777	95.0939	94.7777	0.00
27/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2513	2	3	2	0.00
27/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2536	3	3	3	0.00
27/05/2025	2033 On 07-August-25			Bond Future	130.08	130.0103	130.0835	130.0103	1,648.00
27/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1434	1	1	1	0.00
27/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2033 On 06-November-25			Bond Future	131.08	131.0040	131.0789	131.0040	5,288.00
27/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2061	2	2	2	0.00
27/05/2025	2033 On 05-February-26			Bond Future	133.60	133.5188	133.5955	133.5188	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
27/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	715	1	1	1	0.00
27/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2033 On 07-May-26			Bond Future	134.55	134.4701	134.5492	134.4701	0.00
27/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	611	1	1	1	0.00
27/05/2025	2033 On 06-August-26			Bond Future	137.05	136.9712	137.0523	136.9712	0.00
27/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2802	3	3	3	0.00
27/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2037 On 07-August-25			Bond Future	11.08	83.2490	83.7509	83.2490	143,466.00
27/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9993	9	10	9	0.00
27/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5981	6	6	6	0.00
27/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2601	2	3	2	0.00
27/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	313	0	0	0	2,341.00
27/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	429	0	0	0	200.00
27/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4331	4	4	4	0.00
27/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1375	1	1	1	0.00
27/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	136	0	0	0	2,541.00
27/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	260	0	0	0	300.00
27/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1175	1	1	1	300.00
27/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4377	4	4	4	0.00
27/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2721	2	3	2	7,500.00
27/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	662	1	1	1	7,500.00
27/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	3623	4	4	4	0.00
27/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	282	0	0	0	300.00
27/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1624	2	2	2	0.00
27/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1427	2	1	2	2,541.00
27/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4461	5	4	5	0.00
27/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	289	0	0	0	2,541.00
27/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	2962	3	3	3	0.00
27/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	706	1	1	1	2,541.00
27/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3379	4	3	4	0.00
27/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	124	0	0	0	2,541.00
27/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	15	0	0	0	0.00
27/05/2025	2037 On 06-November-25			Bond Future	11.20	84.8510	85.3627	84.8510	0.00

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27/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3625	3	4	3	0.00
27/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1606	1	2	1	300.00
27/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5753	5	6	5	0.00
27/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	614	1	1	1	300.00
27/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	2702	3	3	3	0.00
27/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	644	1	1	1	300.00
27/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	4597	5	5	5	0.00
27/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1269	1	1	1	0.00
27/05/2025	2037 On 05-February-26			Bond Future	11.33	82.2006	82.7222	82.2006	0.00
27/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2310	2	2	2	0.00
27/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1570	1	2	1	1,970.00
27/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5980	6	6	6	0.00
27/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2889	3	3	3	1,030.00
27/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7830	7	8	7	0.00
27/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4430	4	4	4	0.00
27/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2768	3	3	3	0.00
27/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1085	1	1	1	1,930.00
27/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2588	3	3	3	1,930.00
27/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	4870	5	5	5	0.00
27/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1608	2	2	2	1,930.00
27/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	686	1	1	1	1,030.00
27/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2493	3	2	3	0.00
27/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1079	1	1	1	1,970.00
27/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	3930	4	4	4	0.00
27/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3001	3	3	3	0.00
27/05/2025	2037 On 07-May-26			Bond Future	11.47	83.7292	84.2608	83.7292	0.00
27/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2757	3	3	3	0.00
27/05/2025	2037 On 07-May-26	12.40	Call	Bond Future	6260	6	6	6	0.00
27/05/2025	2037 On 07-May-26	10.95	Call	Bond Future	1865	2	2	2	142.00
27/05/2025	2037 On 07-May-26	12.40	Put	Bond Future	1547	2	2	2	142.00
27/05/2025	2037 On 07-May-26	10.95	Put	Bond Future	4708	5	5	5	0.00
27/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3578	4	4	4	0.00
27/05/2025	2037 On 06-August-26			Bond Future	11.64	81.0037	81.5455	81.0037	0.00
27/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3751	3	4	3	0.00
27/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3392	4	3	4	0.00

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27/05/2025	2038 On 07-August-25			Bond Future	139.50	139.1710	139.4958	139.1710	2,397.00
27/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	64	0	0	0	0.00
27/05/2025	2038 On 06-November-25			Bond Future	142.21	141.8832	142.2145	141.8832	440.00
27/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1666	2	2	2	0.00
27/05/2025	2038 On 05-February-26			Bond Future	142.77	142.4356	142.7743	142.4356	0.00
27/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	426	1	0	1	0.00
27/05/2025	2038 On 07-May-26			Bond Future	145.47	145.1216	145.4671	145.1216	0.00
27/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	937	1	1	1	0.00
27/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2038 On 06-August-26			Bond Future	145.96	145.6124	145.9643	145.6124	0.00
27/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	1244	1	1	1	0.00
27/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2040 On 07-August-25			Bond Future	11.52	82.1780	82.7133	82.1780	53,315.00
27/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9716	9	10	9	0.00
27/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6261	6	6	6	0.00
27/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	478	0	0	0	250.00
27/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	153	0	0	0	400.00
27/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1124	1	1	1	400.00
27/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3355	3	3	3	0.00
27/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	337	0	0	0	250.00
27/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2107	2	2	2	0.00
27/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5261	5	5	5	0.00
27/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	224	0	0	0	0.00
27/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1056	1	1	1	0.00
27/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3590	4	4	4	0.00
27/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	559	1	1	1	400.00
27/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	1877	2	2	2	0.00
27/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	4698	5	5	5	0.00
27/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3096	4	3	4	0.00
27/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	139	0	0	0	0.00
27/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	25	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
27/05/2025	2040 On 06-November-25			Bond Future	11.65	83.7594	84.3051	83.7594	1,568.00
27/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2956	3	3	3	0.00
27/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1824	2	2	2	0.00
27/05/2025	2040 On 05-February-26			Bond Future	11.78	80.8377	81.3940	80.8377	0.00
27/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2018	2	2	2	0.00
27/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8502	8	9	8	0.00
27/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2978	3	3	3	475.00
27/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	714	1	1	1	475.00
27/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2763	3	3	3	0.00
27/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3744	4	4	4	0.00
27/05/2025	2040 On 07-May-26			Bond Future	11.93	82.3407	82.9076	82.3407	0.00
27/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2660	2	3	2	0.00
27/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	5446	5	5	5	0.00
27/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	3724	3	4	3	0.00
27/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1417	1	1	1	820.00
27/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	3179	3	3	3	820.00
27/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	6245	7	6	7	0.00
27/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	2159	2	2	2	820.00
27/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4178	5	4	5	0.00
27/05/2025	2040 On 06-August-26			Bond Future	12.10	79.3387	79.9164	79.3387	0.00
27/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4092	4	4	4	0.00
27/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3610	4	4	4	0.00
27/05/2025	2044 On 07-August-25			Bond Future	11.79	77.0703	77.5780	77.0703	41,426.00
27/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8588	8	9	8	0.00
27/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1706	1	2	1	0.00
27/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	388	0	0	0	9,000.00
27/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	16	0	0	0	9,000.00
27/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3076	3	3	3	0.00
27/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	672	1	1	1	5,600.00
27/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7643	8	8	8	0.00
27/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1366	2	1	2	9,000.00
27/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3486	4	3	4	0.00
27/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	49	0	0	0	0.00
27/05/2025	2044 On 06-November-25			Bond Future	11.92	78.5535	79.0709	78.5535	71,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2227	2	2	2	0.00
27/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3333	3	3	3	0.00
27/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2620	2	3	2	0.00
27/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3522	3	4	3	0.00
27/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1571	2	2	2	5,800.00
27/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2124	2	2	2	5,800.00
27/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1670	2	2	2	5,600.00
27/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2445	3	2	3	0.00
27/05/2025	2044 On 05-February-26			Bond Future	12.05	75.6583	76.1858	75.6583	0.00
27/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1573	1	2	1	0.00
27/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4540	5	5	5	0.00
27/05/2025	2044 On 07-May-26			Bond Future	12.20	77.0647	77.6023	77.0647	0.00
27/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2357	2	2	2	0.00
27/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4706	5	5	5	0.00
27/05/2025	2044 On 06-August-26			Bond Future	12.36	74.0912	74.6390	74.0912	0.00
27/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4064	4	4	4	0.00
27/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3755	4	4	4	0.00
27/05/2025	2046 On 07-August-25			Bond Future	120.29	119.7404	120.2938	119.7404	11,914.00
27/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1604	1	2	1	0.00
27/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2046 On 06-November-25			Bond Future	120.38	119.8125	120.3771	119.8125	7,518.00
27/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5033	6	5	6	0.00
27/05/2025	2046 On 05-February-26			Bond Future	122.69	122.1120	122.6878	122.1120	0.00
27/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1038	0	1	0	0.00
27/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2046 On 07-May-26			Bond Future	122.70	122.1128	122.7006	122.1128	0.00
27/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2249	3	2	3	0.00
27/05/2025	2046 On 06-August-26			Bond Future	124.98	124.3824	124.9814	124.3824	0.00
27/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2601	2	3	2	0.00
27/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
27/05/2025	2050 On 07-August-25			Bond Future	119.05	119.0197	119.0464	119.0197	10,256.00
27/05/2025	2050 On 07-August-25	119.89	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
27/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	844	1	1	1	0.00
27/05/2025	2050 On 06-November-25			Bond Future	121.37	121.3393	121.3665	121.3393	4,109.00
27/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3054	3	3	3	0.00
27/05/2025	2050 On 05-February-26			Bond Future	121.28	121.2498	121.2785	121.2498	0.00
27/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1541	2	2	2	0.00
27/05/2025	2050 On 07-May-26			Bond Future	123.57	123.5362	123.5658	123.5362	0.00
27/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
27/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	504	1	1	1	0.00
27/05/2025	2050 On 06-August-26			Bond Future	123.40	123.3728	123.4030	123.3728	0.00
27/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	133	0	0	0	0.00
27/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
27/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	AL37 On 07-August-25			Index Future	1133.86	1131.0750	1133.8580	1131.0750	0.00
27/05/2025	AL37 On 06-November-25			Index Future	1155.69	1152.8470	1155.6850	1152.8470	0.00
27/05/2025	AL37 On 05-February-26			Index Future	1177.61	1174.7200	1177.6140	1174.7200	0.00
27/05/2025	AL37 On 07-May-26			Index Future	1199.59	1196.6340	1199.5870	1196.6340	0.00
27/05/2025	AL37 On 06-August-26			Index Future	1221.43	1218.4200	1221.4300	1218.4200	0.00
27/05/2025	AL7T On 07-August-25			Index Future	1347.59	1340.7960	1347.5930	1340.7960	0.00
27/05/2025	AL7T On 06-November-25			Index Future	1373.54	1366.6060	1373.5350	1366.6060	0.00
27/05/2025	AL7T On 05-February-26			Index Future	1399.60	1392.5340	1399.5980	1392.5340	0.00
27/05/2025	AL7T On 07-May-26			Index Future	1425.71	1418.5120	1425.7120	1418.5120	0.00
27/05/2025	AL7T On 06-August-26			Index Future	1451.67	1444.3370	1451.6740	1444.3370	0.00
27/05/2025	ALBI On 07-August-25			Index Future	1151.00	1146.2750	1150.9970	1146.2750	77.00
27/05/2025	ALBI On 06-November-25			Index Future	1173.15	1168.3400	1173.1540	1168.3400	0.00
27/05/2025	ALBI On 05-February-26			Index Future	1195.42	1190.5060	1195.4150	1190.5060	0.00
27/05/2025	ALBI On 07-May-26			Index Future	1217.72	1212.7160	1217.7200	1212.7160	0.00
27/05/2025	ALBI On 06-August-26			Index Future	1239.89	1234.7940	1239.8930	1234.7940	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
27/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	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
27/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	ES33 On 07-August-25			Bond Future	11.29	82.9361	83.2944	82.9361	0.00
27/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9490	9	9	9	0.00
27/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
27/05/2025	ES33 On 06-November-25			Bond Future	11.44	80.7565	81.1219	80.7565	0.00
27/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2472	2	2	2	0.00
27/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
27/05/2025	ES33 On 05-February-26			Bond Future	11.61	82.3058	82.6784	82.3058	0.00
27/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
27/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	517	1	1	1	0.00
27/05/2025	ES33 On 07-May-26			Bond Future	11.80	80.0605	80.4405	80.0605	0.00
27/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
27/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	440	1	0	1	0.00
27/05/2025	ES33 On 06-August-26			Bond Future	12.00	81.5451	81.9325	81.5451	0.00
27/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	64	0	0	0	0.00
27/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
27/05/2025	ES42 On 07-August-25			Bond Future	12.01	77.0199	77.4681	77.0199	0.00
27/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9196	9	9	9	0.00
27/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
27/05/2025	ES42 On 06-November-25			Bond Future	12.14	74.2554	74.7124	74.2554	0.00
27/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1379	1	1	1	0.00
27/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
27/05/2025	ES42 On 05-February-26			Bond Future	12.29	75.6793	76.1453	75.6793	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
27/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
27/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2454	3	2	3	0.00
27/05/2025	ES42 On 07-May-26			Bond Future	12.44	72.8397	73.3148	72.8397	0.00
27/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
27/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1327	2	1	2	0.00
27/05/2025	ES42 On 06-August-26			Bond Future	12.61	74.1877	74.6719	74.1877	0.00
27/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	198	0	0	0	0.00
27/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
27/05/2025	GOVI On 07-August-25			GOVI	1134.05	1129.5220	1134.0470	1129.5220	657.00
27/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1230470	119	123	119	0.00
27/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
27/05/2025	GOVI On 06-November-25			GOVI	1155.88	1151.2640	1155.8780	1151.2640	0.00
27/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	438780	39	44	39	0.00
27/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
27/05/2025	GOVI On 05-February-26			GOVI	1177.81	1173.1060	1177.8110	1173.1060	0.00
27/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	278110	23	28	23	0.00
27/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
27/05/2025	GOVI On 07-May-26			GOVI	1199.79	1194.9910	1199.7870	1194.9910	0.00
27/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	227870	18	23	18	0.00
27/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
27/05/2025	GOVI On 06-August-26			GOVI	1221.64	1216.7470	1221.6350	1216.7470	0.00
27/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	326350	28	33	28	0.00
27/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
27/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2025	IGOV On 07-August-25			Index Future	381.56	381.1510	381.5550	381.1510	713.00
27/05/2025	IGOV On 06-November-25			Index Future	388.99	388.5800	388.9920	388.5800	8.00
27/05/2025	IGOV On 05-February-26			Index Future	396.46	396.0430	396.4640	396.0430	0.00
27/05/2025	IGOV On 07-May-26			Index Future	403.95	403.5200	403.9510	403.5200	0.00
27/05/2025	IGOV On 06-August-26			Index Future	411.39	410.9540	411.3930	410.9540	0.00
27/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
27/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
27/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/05/2025	R033 On 07-August-25			Bond Future	9.85	104.1095	104.4458	104.1095	7,021.00
27/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2950	3	3	3	0.00
27/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	427	1	0	1	0.00
27/05/2025	R033 On 06-November-25			Bond Future	9.95	101.0688	101.4116	101.0688	0.00
27/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3072	3	3	3	0.00
27/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1116	1	1	1	0.00
27/05/2025	R033 On 05-February-26			Bond Future	10.06	102.9840	103.3336	102.9840	0.00
27/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3568	3	4	3	0.00
27/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1444	2	1	2	0.00
27/05/2025	R033 On 07-May-26			Bond Future	10.19	99.8564	100.2130	99.8564	0.00
27/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3178	3	3	3	0.00
27/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2253	2	2	2	0.00
27/05/2025	R033 On 06-August-26			Bond Future	10.34	101.6855	102.0489	101.6855	0.00
27/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2681	3	3	3	0.00
27/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3087	3	3	3	0.00
27/05/2025	R035 On 07-August-25			Bond Future	10.47	94.0190	94.4558	94.0190	89,750.00
27/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	11089	11	11	11	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
27/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2901	3	3	3	0.00
27/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1703	1	2	1	300.00
27/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4858	4	5	4	0.00
27/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	473	0	0	0	300.00
27/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4671	4	5	4	0.00
27/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	233	0	0	0	17,500.00
27/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1120	1	1	1	0.00
27/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	212	0	0	0	300.00
27/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	2705	3	3	3	0.00
27/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	577	1	1	1	8,500.00
27/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	5	0	0	0	0.00
27/05/2025	R035 On 06-November-25			Bond Future	10.59	91.3232	91.7686	91.3232	10,866.00
27/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	4211	4	4	4	0.00
27/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	5137	5	5	5	0.00
27/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	7366	7	7	7	0.00
27/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3270	3	3	3	250.00
27/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	5220	5	5	5	0.00
27/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	877	1	1	1	300.00
27/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	2058	2	2	2	300.00
27/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	6148	6	6	6	0.00
27/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	608	1	1	1	2,000.00
27/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1592	1	2	1	2,000.00
27/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1669	1	2	1	2,000.00
27/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	3234	3	3	3	2,000.00
27/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7542	7	8	7	0.00
27/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	324	0	0	0	2,000.00
27/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1336	2	1	2	0.00
27/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2466	3	2	3	0.00
27/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2554	3	3	3	0.00
27/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4383	5	4	5	0.00
27/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	504	1	1	1	300.00
27/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2089	2	2	2	0.00
27/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	3683	4	4	4	0.00
27/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	682	1	1	1	250.00
27/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1319	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
27/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	342	0	0	0	250.00
27/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	700	1	1	1	2,000.00
27/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	953	1	1	1	0.00
27/05/2025	R035 On 05-February-26			Bond Future	10.71	93.0542	93.5083	93.0542	0.00
27/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2770	3	3	3	0.00
27/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1819	2	2	2	2,000.00
27/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3237	3	3	3	2,000.00
27/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	9012	9	9	9	0.00
27/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	444	1	0	1	2,000.00
27/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2038	2	2	2	0.00
27/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3275	4	3	4	0.00
27/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2357	3	2	3	0.00
27/05/2025	R035 On 07-May-26			Bond Future	10.84	90.2813	90.7441	90.2813	0.00
27/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	3027	3	3	3	0.00
27/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	2943	3	3	3	0.00
27/05/2025	R035 On 06-August-26			Bond Future	10.99	91.9361	92.4078	91.9361	0.00
27/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3467	3	3	3	0.00
27/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3140	3	3	3	0.00
27/05/2025	R038 On 07-August-25			Bond Future	11.15	101.6042	102.1231	101.6042	6,513.00
27/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1937	2	2	2	0.00
27/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1334	2	1	2	0.00
27/05/2025	R038 On 06-November-25			Bond Future	11.27	98.0738	98.6027	98.0738	0.00
27/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2348	2	2	2	0.00
27/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	7133	7	7	7	0.00
27/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1550	1	2	1	1,770.00
27/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	637	1	1	1	1,770.00
27/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3475	4	3	4	0.00
27/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2564	3	3	3	0.00
27/05/2025	R038 On 05-February-26			Bond Future	11.41	99.9321	100.4713	99.9321	0.00
27/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3169	3	3	3	0.00
27/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	2983	3	3	3	0.00
27/05/2025	R038 On 07-May-26			Bond Future	11.56	96.3059	96.8556	96.3059	0.00
27/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3073	3	3	3	0.00
27/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4067	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
27/05/2025	R038 On 06-August-26			Bond Future	11.72	98.0689	98.6290	98.0689	0.00
27/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4249	4	4	4	0.00
27/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	3977	4	4	4	0.00
27/05/2025	R053 On 07-August-25			Bond Future	11.66	103.2701	103.9518	103.2701	22,570.00
27/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	11208	11	11	11	0.00
27/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	90	0	0	0	0.00
27/05/2025	R053 On 06-November-25			Bond Future	11.78	99.3935	100.0883	99.3935	0.00
27/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3089	3	3	3	0.00
27/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3215	4	3	4	0.00
27/05/2025	R053 On 05-February-26			Bond Future	11.90	101.2767	101.9850	101.2767	0.00
27/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2458	2	2	2	0.00
27/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	5806	6	6	6	0.00
27/05/2025	R053 On 07-May-26			Bond Future	12.04	97.2982	98.0200	97.2982	0.00
27/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3321	3	3	3	0.00
27/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6076	7	6	7	0.00
27/05/2025	R053 On 06-August-26			Bond Future	12.19	99.0788	99.8143	99.0788	0.00
27/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5718	5	6	5	0.00
27/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5015	5	5	5	0.00
27/05/2025	R186 On 07-August-25			Bond Future	8.04	104.5652	104.5813	104.5652	180,330.00
27/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2095	2	2	2	0.00
27/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1517	2	2	2	1,983.00
27/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2807	3	3	3	0.00
27/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
27/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	3	0	0	0	0.00
27/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	1	0	0	0	0.00
27/05/2025	R186 On 06-November-25			Bond Future	8.09	106.5777	106.5941	106.5777	3,171.00
27/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	276	0	0	0	0.00
27/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	232	0	0	0	0.00
27/05/2025	R186 On 05-February-26			Bond Future	8.22	103.2916	103.3087	103.2916	0.00
27/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	405	0	0	0	0.00
27/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	229	0	0	0	0.00
27/05/2025	R186 On 07-May-26			Bond Future	8.52	105.2140	105.2317	105.2140	0.00
27/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	327	0	0	0	0.00
27/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	225	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
27/05/2025	R186 On 06-August-26			Bond Future	9.29	101.8366	101.8551	101.8366	0.00
27/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	79	0	0	0	0.00
27/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	333	0	0	0	0.00
27/05/2025	R202 On 07-August-25			Bond Future	268.58	268.8071	268.5759	268.8071	955.00
27/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
27/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	3024	3	3	3	0.00
27/05/2025	R202 On 06-November-25			Bond Future	273.81	274.0459	273.8105	274.0459	460.00
27/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
27/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1830	2	2	2	0.00
27/05/2025	R202 On 05-February-26			Bond Future	273.72	273.9594	273.7215	273.9594	0.00
27/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
27/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	4099	4	4	4	0.00
27/05/2025	R202 On 07-May-26			Bond Future	278.88	279.1264	278.8848	279.1264	0.00
27/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1335	2	1	2	0.00
27/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
27/05/2025	R202 On 06-August-26			Bond Future	278.63	278.8756	278.6307	278.8756	0.00
27/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
27/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	229	0	0	0	0.00
27/05/2025	R209 On 07-August-25			Bond Future	10.83	73.3919	73.7819	73.3919	10,920.00
27/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8517	8	9	8	0.00
27/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	14	0	0	0	0.00
27/05/2025	R209 On 06-November-25			Bond Future	10.93	71.6516	72.0492	71.6516	6,367.00
27/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2898	3	3	3	0.00
27/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1278	1	1	1	0.00
27/05/2025	R209 On 05-February-26			Bond Future	11.05	73.0095	73.4149	73.0095	0.00
27/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2054	2	2	2	0.00
27/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2651	3	3	3	0.00
27/05/2025	R209 On 07-May-26			Bond Future	11.18	71.2167	71.6298	71.2167	0.00
27/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2515	2	3	2	0.00
27/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3055	3	3	3	0.00
27/05/2025	R209 On 06-August-26			Bond Future	11.33	72.5218	72.9429	72.5218	0.00
27/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3252	3	3	3	0.00
27/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	2976	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
27/05/2025	R210 On 07-August-25			Bond Future	250.41	250.5616	250.4099	250.5616	967.00
27/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	1970	2	2	2	0.00
27/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
27/05/2025	R210 On 06-November-25			Bond Future	251.86	252.0164	251.8623	252.0164	300.00
27/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
27/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	278	0	0	0	0.00
27/05/2025	R210 On 05-February-26			Bond Future	256.70	256.8537	256.6975	256.8537	0.00
27/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	3597	4	4	4	0.00
27/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
27/05/2025	R210 On 07-May-26			Bond Future	258.05	258.2090	258.0516	258.2090	0.00
27/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	2652	3	3	3	0.00
27/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
27/05/2025	R210 On 06-August-26			Bond Future	262.85	263.0102	262.8508	263.0102	0.00
27/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3011	3	3	3	0.00
27/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
27/05/2025	R213 On 07-August-25			Bond Future	9.29	93.1393	93.3729	93.1393	17,142.00
27/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8906	9	9	9	0.00
27/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1	0	0	0	0.00
27/05/2025	R213 On 06-November-25			Bond Future	9.38	91.3785	91.6166	91.3785	77,772.00
27/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	3084	3	3	3	0.00
27/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	537	1	1	1	0.00
27/05/2025	R213 On 05-February-26			Bond Future	9.48	93.1107	93.3537	93.1107	0.00
27/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2596	2	3	2	0.00
27/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1113	1	1	1	0.00
27/05/2025	R213 On 07-May-26			Bond Future	9.60	91.2913	91.5391	91.2913	0.00
27/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2264	2	2	2	0.00
27/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1570	2	2	2	0.00
27/05/2025	R213 On 06-August-26			Bond Future	9.75	92.9660	93.2187	92.9660	0.00
27/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1951	2	2	2	0.00
27/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2148	2	2	2	0.00
27/05/2025	R214 On 07-August-25			Bond Future	11.39	67.2221	67.6310	67.2221	8,597.00
27/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7578	7	8	7	0.00
27/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	34	0	0	0	0.00
27/05/2025	R214 On 06-November-25			Bond Future	11.50	65.2163	65.6331	65.2163	31,342.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2382	2	2	2	0.00
27/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1681	2	2	2	0.00
27/05/2025	R214 On 05-February-26			Bond Future	11.63	66.4524	66.8773	66.4524	0.00
27/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1564	1	2	1	0.00
27/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3462	4	3	4	0.00
27/05/2025	R214 On 07-May-26			Bond Future	11.75	64.3898	64.8229	64.3898	0.00
27/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2375	2	2	2	0.00
27/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3495	4	3	4	0.00
27/05/2025	R214 On 06-August-26			Bond Future	11.89	65.5700	66.0112	65.5700	0.00
27/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3500	3	3	3	0.00
27/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3114	3	3	3	0.00
27/05/2025	R248 On 07-August-25			Bond Future	11.75	79.8045	80.3267	79.8045	209,598.00
27/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8363	8	8	8	0.00
27/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	71	0	0	0	0.00
27/05/2025	R248 On 06-November-25			Bond Future	11.87	76.8987	77.4310	76.8987	18,439.00
27/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1966	2	2	2	0.00
27/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2777	3	3	3	0.00
27/05/2025	R248 On 05-February-26			Bond Future	12.00	78.3561	78.8987	78.3561	0.00
27/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1535	1	2	1	0.00
27/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	4944	5	5	5	0.00
27/05/2025	R248 On 07-May-26			Bond Future	12.14	75.3726	75.9256	75.3726	260.00
27/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2334	2	2	2	0.00
27/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	4889	5	5	5	0.00
27/05/2025	R248 On 06-August-26			Bond Future	12.29	76.7531	77.3167	76.7531	0.00
27/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4312	4	4	4	0.00
27/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3844	4	4	4	0.00
27/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00