



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: 29/05/2025 TO: 29/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	2029 On 07-August-25			Bond Future	137.93	138.0188	137.9264	138.0188	5,425.00
29/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	516	1	1	1	0.00
29/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2029 On 06-November-25			Bond Future	139.18	139.2701	139.1764	139.2701	0.00
29/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	614	1	1	1	0.00
29/05/2025	2029 On 05-February-26			Bond Future	141.85	141.9450	141.8500	141.9450	0.00
29/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	1740	2	2	2	0.00
29/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2029 On 07-May-26			Bond Future	143.07	143.1601	143.0654	143.1601	0.00
29/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1245	1	1	1	0.00
29/05/2025	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
29/05/2025	2029 On 06-August-26			Bond Future	145.73	145.8248	145.7290	145.8248	0.00
29/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1629	2	2	2	0.00
29/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2030 On 07-August-25			Bond Future	8.71	97.2543	97.6897	97.2543	116,158.00
29/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	8159	8	8	8	0.00
29/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	11334	11	11	11	0.00
29/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	6110	6	6	6	1,054.00
29/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	2034	2	2	2	300.00
29/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3894	3	4	3	0.00
29/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	796	1	1	1	300.00
29/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	213	0	0	0	0.00
29/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	37	0	0	0	300.00
29/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	744	1	1	1	0.00
29/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
29/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	4	0	0	0	0.00
29/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2030 On 06-November-25			Bond Future	8.76	99.1264	99.5702	99.1264	0.00
29/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2927	3	3	3	0.00
29/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	1024	1	1	1	300.00
29/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	2087	2	2	2	300.00
29/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	4493	4	4	4	0.00
29/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	128	0	0	0	300.00
29/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	547	1	1	1	0.00
29/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1175	1	1	1	0.00
29/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	324	0	0	0	0.00
29/05/2025	2030 On 05-February-26			Bond Future	8.84	96.9984	97.4509	96.9984	0.00
29/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2716	2	3	2	0.00
29/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	644	1	1	1	0.00
29/05/2025	2030 On 07-May-26			Bond Future	8.95	98.8046	99.2658	98.8046	0.00
29/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	2371	2	2	2	0.00
29/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1033	1	1	1	0.00
29/05/2025	2030 On 06-August-26			Bond Future	9.09	96.6089	97.0790	96.6089	0.00
29/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1836	2	2	2	0.00
29/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1460	2	1	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
29/05/2025	2032 On 07-August-25			Bond Future	9.46	96.5415	97.1256	96.5415	124,691.00
29/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	10995	10	11	10	0.00
29/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	2429	2	2	2	300.00
29/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	5152	5	5	5	0.00
29/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	930	1	1	1	300.00
29/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	417	1	0	1	0.00
29/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	74	0	0	0	300.00
29/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1224	2	1	2	0.00
29/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2032 On 06-November-25			Bond Future	9.55	94.2382	94.8337	94.2382	0.00
29/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	4304	4	4	4	0.00
29/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	1275	1	1	1	300.00
29/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	2571	2	3	2	300.00
29/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	6051	6	6	6	0.00
29/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	226	0	0	0	300.00
29/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	999	1	1	1	0.00
29/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	1948	2	2	2	0.00
29/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	466	1	0	1	0.00
29/05/2025	2032 On 05-February-26			Bond Future	9.65	96.0253	96.6323	96.0253	0.00
29/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	3381	3	3	3	0.00
29/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1179	1	1	1	0.00
29/05/2025	2032 On 07-May-26			Bond Future	9.76	93.6536	94.2722	93.6536	0.00
29/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	3180	3	3	3	0.00
29/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	1611	2	2	2	0.00
29/05/2025	2032 On 06-August-26			Bond Future	9.90	95.3713	96.0016	95.3713	0.00
29/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2997	3	3	3	0.00
29/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2113	2	2	2	0.00
29/05/2025	2033 On 07-August-25			Bond Future	130.34	129.9215	130.3360	129.9215	1,648.00
29/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1686	1	2	1	0.00
29/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2033 On 06-November-25			Bond Future	131.34	130.9141	131.3371	130.9141	5,288.00
29/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1803	2	2	2	0.00
29/05/2025	2033 On 05-February-26			Bond Future	133.86	133.4287	133.8602	133.4287	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
29/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	980	1	1	1	0.00
29/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2033 On 07-May-26			Bond Future	134.82	134.3804	134.8221	134.3804	0.00
29/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	338	1	0	1	0.00
29/05/2025	2033 On 06-August-26			Bond Future	137.33	136.8818	137.3323	136.8818	0.00
29/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	3082	3	3	3	0.00
29/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2037 On 07-August-25			Bond Future	10.84	84.1545	85.1374	84.1545	143,732.00
29/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	11370	10	11	10	0.00
29/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	7296	6	7	6	0.00
29/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	3647	3	4	3	0.00
29/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	636	0	1	0	2,341.00
29/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	827	1	1	1	200.00
29/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	5562	5	6	5	0.00
29/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	2161	2	2	2	0.00
29/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	315	0	0	0	2,541.00
29/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	544	0	1	0	300.00
29/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1899	1	2	1	300.00
29/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	5611	5	6	5	0.00
29/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	3785	3	4	3	7,500.00
29/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	340	1	0	1	7,500.00
29/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	2520	3	3	3	0.00
29/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	130	0	0	0	300.00
29/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	962	1	1	1	0.00
29/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	826	1	1	1	2,541.00
29/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	3253	4	3	4	0.00
29/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	133	0	0	0	2,541.00
29/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	1973	3	2	3	0.00
29/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	366	1	0	1	2,541.00
29/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	2315	3	2	3	0.00
29/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	52	0	0	0	2,541.00
29/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	5	0	0	0	0.00
29/05/2025	2037 On 06-November-25			Bond Future	10.94	85.7743	86.7762	85.7743	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
29/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	4626	4	5	4	0.00
29/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	2276	2	2	2	300.00
29/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	6936	6	7	6	0.00
29/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	982	1	1	1	300.00
29/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	1959	2	2	2	0.00
29/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	414	1	0	1	300.00
29/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	3552	4	4	4	0.00
29/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	857	1	1	1	0.00
29/05/2025	2037 On 05-February-26			Bond Future	11.06	83.1424	84.1636	83.1424	0.00
29/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	3045	3	3	3	0.00
29/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	2159	2	2	2	1,970.00
29/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	7114	6	7	6	0.00
29/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	3716	3	4	3	1,030.00
29/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	9066	8	9	8	0.00
29/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	5440	5	5	5	0.00
29/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	3578	3	4	3	0.00
29/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1551	1	2	1	1,930.00
29/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	1957	2	2	2	1,930.00
29/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	3895	5	4	5	0.00
29/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1177	1	1	1	1,930.00
29/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	480	1	0	1	1,030.00
29/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	1879	2	2	2	0.00
29/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	772	1	1	1	1,970.00
29/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	3077	4	3	4	0.00
29/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	2295	3	2	3	0.00
29/05/2025	2037 On 07-May-26			Bond Future	11.20	84.6897	85.7302	84.6897	0.00
29/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	3503	3	4	3	0.00
29/05/2025	2037 On 07-May-26	12.40	Call	Bond Future	7361	7	7	7	0.00
29/05/2025	2037 On 07-May-26	10.95	Call	Bond Future	2459	2	2	2	142.00
29/05/2025	2037 On 07-May-26	12.40	Put	Bond Future	1178	1	1	1	142.00
29/05/2025	2037 On 07-May-26	10.95	Put	Bond Future	3833	4	4	4	0.00
29/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	2855	3	3	3	0.00
29/05/2025	2037 On 06-August-26			Bond Future	11.35	81.9833	83.0433	81.9833	0.00
29/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	4597	4	5	4	0.00
29/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	2741	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
29/05/2025	2038 On 07-August-25			Bond Future	139.13	139.1259	139.1349	139.1259	2,397.00
29/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	425	0	0	0	0.00
29/05/2025	2038 On 06-November-25			Bond Future	141.85	141.8378	141.8471	141.8378	440.00
29/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2033	2	2	2	0.00
29/05/2025	2038 On 05-February-26			Bond Future	142.40	142.3915	142.4033	142.3915	0.00
29/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	797	1	1	1	0.00
29/05/2025	2038 On 07-May-26			Bond Future	145.09	145.0785	145.0910	145.0785	0.00
29/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	561	1	1	1	0.00
29/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2038 On 06-August-26			Bond Future	145.59	145.5700	145.5873	145.5700	0.00
29/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	867	1	1	1	0.00
29/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2040 On 07-August-25			Bond Future	11.32	82.9577	83.9736	82.9577	57,973.00
29/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	10962	10	11	10	0.00
29/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	7449	6	7	6	0.00
29/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	834	1	1	1	250.00
29/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	311	0	0	0	400.00
29/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1728	1	2	1	400.00
29/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	4365	4	4	4	0.00
29/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	618	0	1	0	250.00
29/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2942	2	3	2	0.00
29/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	6410	5	6	5	0.00
29/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	112	0	0	0	0.00
29/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	631	1	1	1	0.00
29/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	2611	3	3	3	0.00
29/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	308	0	0	0	400.00
29/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	1221	2	1	2	0.00
29/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	3596	4	4	4	0.00
29/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	2191	3	2	3	0.00
29/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	66	0	0	0	0.00
29/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	10	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
29/05/2025	2040 On 06-November-25			Bond Future	11.43	84.5544	85.5900	84.5544	1,568.00
29/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	3753	3	4	3	0.00
29/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1337	2	1	2	0.00
29/05/2025	2040 On 05-February-26			Bond Future	11.56	81.6487	82.7043	81.6487	0.00
29/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2605	2	3	2	0.00
29/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	9626	9	10	9	0.00
29/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3708	3	4	3	475.00
29/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	528	1	1	1	475.00
29/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2182	3	2	3	0.00
29/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3021	4	3	4	0.00
29/05/2025	2040 On 07-May-26			Bond Future	11.70	83.1680	84.2434	83.1680	0.00
29/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	3291	3	3	3	0.00
29/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	6358	6	6	6	0.00
29/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	4484	4	4	4	0.00
29/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1842	1	2	1	820.00
29/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	2602	3	3	3	820.00
29/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	5334	6	5	6	0.00
29/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	1736	2	2	2	820.00
29/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	3474	4	3	4	0.00
29/05/2025	2040 On 06-August-26			Bond Future	11.86	80.1825	81.2781	80.1825	0.00
29/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4862	4	5	4	0.00
29/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3018	3	3	3	0.00
29/05/2025	2044 On 07-August-25			Bond Future	11.59	77.7612	78.8492	77.7612	41,426.00
29/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	9833	9	10	9	0.00
29/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	2460	2	2	2	0.00
29/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	696	0	1	0	9,000.00
29/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	43	0	0	0	9,000.00
29/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	4056	3	4	3	0.00
29/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	380	1	0	1	5,600.00
29/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	6398	7	6	7	0.00
29/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	849	1	1	1	9,000.00
29/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	2522	3	3	3	0.00
29/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	21	0	0	0	0.00
29/05/2025	2044 On 06-November-25			Bond Future	11.70	79.2579	80.3669	79.2579	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
29/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2918	2	3	2	0.00
29/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	4178	3	4	3	0.00
29/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	3372	3	3	3	0.00
29/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	4389	4	4	4	0.00
29/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1142	1	1	1	5,800.00
29/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	1579	2	2	2	5,800.00
29/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1219	2	1	2	5,600.00
29/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	1840	2	2	2	0.00
29/05/2025	2044 On 05-February-26			Bond Future	11.83	76.3770	77.5073	76.3770	0.00
29/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	2077	2	2	2	0.00
29/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	3723	4	4	4	0.00
29/05/2025	2044 On 07-May-26			Bond Future	11.97	77.7980	78.9496	77.7980	0.00
29/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2945	2	3	2	0.00
29/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	3947	5	4	5	0.00
29/05/2025	2044 On 06-August-26			Bond Future	12.12	74.8392	76.0123	74.8392	0.00
29/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4833	4	5	4	0.00
29/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3150	4	3	4	0.00
29/05/2025	2046 On 07-August-25			Bond Future	120.01	120.0015	120.0089	120.0015	12,424.00
29/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1319	1	1	1	0.00
29/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2046 On 06-November-25			Bond Future	120.09	120.0794	120.0878	120.0794	7,518.00
29/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5322	5	5	5	0.00
29/05/2025	2046 On 05-February-26			Bond Future	122.39	122.3853	122.3943	122.3853	0.00
29/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	744	1	1	1	0.00
29/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2046 On 07-May-26			Bond Future	122.41	122.3935	122.4058	122.3935	0.00
29/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2544	3	3	3	0.00
29/05/2025	2046 On 06-August-26			Bond Future	124.68	124.6702	124.6831	124.6702	0.00
29/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2303	2	2	2	0.00
29/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
29/05/2025	2050 On 07-August-25			Bond Future	119.51	119.0081	119.5113	119.0081	10,256.00
29/05/2025	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
29/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	379	1	0	1	0.00
29/05/2025	2050 On 06-November-25			Bond Future	121.84	121.3278	121.8409	121.3278	4,109.00
29/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2579	3	3	3	0.00
29/05/2025	2050 On 05-February-26			Bond Future	121.77	121.2402	121.7653	121.2402	0.00
29/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1055	2	1	2	0.00
29/05/2025	2050 On 07-May-26			Bond Future	124.06	123.5280	124.0634	123.5280	0.00
29/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
29/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	7	1	0	1	0.00
29/05/2025	2050 On 06-August-26			Bond Future	123.92	123.3657	123.9155	123.3657	0.00
29/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	646	0	1	0	0.00
29/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
29/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	AL37 On 07-August-25			Index Future	1142.27	1136.4030	1142.2700	1136.4030	0.00
29/05/2025	AL37 On 06-November-25			Index Future	1164.26	1158.2800	1164.2620	1158.2800	0.00
29/05/2025	AL37 On 05-February-26			Index Future	1186.36	1180.2620	1186.3600	1180.2620	0.00
29/05/2025	AL37 On 07-May-26			Index Future	1208.50	1202.2880	1208.5030	1202.2880	0.00
29/05/2025	AL37 On 06-August-26			Index Future	1230.52	1224.1850	1230.5180	1224.1850	0.00
29/05/2025	AL7T On 07-August-25			Index Future	1367.20	1353.4670	1367.1950	1353.4670	0.00
29/05/2025	AL7T On 06-November-25			Index Future	1393.52	1379.5230	1393.5160	1379.5230	0.00
29/05/2025	AL7T On 05-February-26			Index Future	1419.97	1405.7040	1419.9660	1405.7040	0.00
29/05/2025	AL7T On 07-May-26			Index Future	1446.47	1431.9370	1446.4700	1431.9370	0.00
29/05/2025	AL7T On 06-August-26			Index Future	1472.82	1458.0160	1472.8190	1458.0160	0.00
29/05/2025	ALBI On 07-August-25			Index Future	1163.66	1153.8980	1163.6620	1153.8980	77.00
29/05/2025	ALBI On 06-November-25			Index Future	1186.07	1176.1120	1186.0650	1176.1120	0.00
29/05/2025	ALBI On 05-February-26			Index Future	1208.58	1198.4320	1208.5770	1198.4320	0.00
29/05/2025	ALBI On 07-May-26			Index Future	1231.14	1220.7970	1231.1350	1220.7970	0.00
29/05/2025	ALBI On 06-August-26			Index Future	1253.56	1243.0310	1253.5620	1243.0310	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
29/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	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
29/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	ES33 On 07-August-25			Bond Future	11.04	83.6451	84.4342	83.6451	0.00
29/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	10630	10	11	10	0.00
29/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
29/05/2025	ES33 On 06-November-25			Bond Future	11.18	81.4796	82.2842	81.4796	0.00
29/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	3634	3	4	3	0.00
29/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
29/05/2025	ES33 On 05-February-26			Bond Future	11.34	83.0437	83.8640	83.0437	0.00
29/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	669	0	1	0	0.00
29/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
29/05/2025	ES33 On 07-May-26			Bond Future	11.51	80.8136	81.6496	80.8136	0.00
29/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	769	0	1	0	0.00
29/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
29/05/2025	ES33 On 06-August-26			Bond Future	11.70	82.3135	83.1654	82.3135	0.00
29/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	1297	0	1	0	0.00
29/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
29/05/2025	ES42 On 07-August-25			Bond Future	11.81	77.6404	78.6022	77.6404	0.00
29/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10330	9	10	9	0.00
29/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
29/05/2025	ES42 On 06-November-25			Bond Future	11.94	74.8883	75.8690	74.8883	0.00
29/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2535	2	3	2	0.00
29/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
29/05/2025	ES42 On 05-February-26			Bond Future	12.07	76.3251	77.3249	76.3251	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
29/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
29/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1275	2	1	2	0.00
29/05/2025	ES42 On 07-May-26			Bond Future	12.22	73.4988	74.5178	73.4988	0.00
29/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
29/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	124	1	0	1	0.00
29/05/2025	ES42 On 06-August-26			Bond Future	12.38	74.8603	75.8985	74.8603	0.00
29/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	1424	0	1	0	0.00
29/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
29/05/2025	GOVI On 07-August-25			GOVI	1146.26	1136.9360	1146.2610	1136.9360	662.00
29/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1352610	126	135	126	0.00
29/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
29/05/2025	GOVI On 06-November-25			GOVI	1168.33	1158.8230	1168.3290	1158.8230	0.00
29/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	563290	47	56	47	0.00
29/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
29/05/2025	GOVI On 05-February-26			GOVI	1190.51	1180.8160	1190.5050	1180.8160	0.00
29/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	405050	31	41	31	0.00
29/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
29/05/2025	GOVI On 07-May-26			GOVI	1212.73	1202.8520	1212.7260	1202.8520	0.00
29/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	357260	26	36	26	0.00
29/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
29/05/2025	GOVI On 06-August-26			GOVI	1234.82	1224.7590	1234.8170	1224.7590	0.00
29/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	458170	36	46	36	0.00
29/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
29/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/05/2025	IGOV On 07-August-25			Index Future	381.45	381.2570	381.4530	381.2570	718.00
29/05/2025	IGOV On 06-November-25			Index Future	388.89	388.6890	388.8890	388.6890	8.00
29/05/2025	IGOV On 05-February-26			Index Future	396.36	396.1560	396.3610	396.1560	0.00
29/05/2025	IGOV On 07-May-26			Index Future	403.85	403.6380	403.8480	403.6380	0.00
29/05/2025	IGOV On 06-August-26			Index Future	411.29	411.0760	411.2920	411.0760	0.00
29/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/05/2025	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
29/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
29/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
29/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
29/05/2025	R033 On 07-August-25			Bond Future	9.67	104.7112	105.3828	104.7112	7,021.00
29/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	3707	3	4	3	0.00
29/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	247	0	0	0	0.00
29/05/2025	R033 On 06-November-25			Bond Future	9.76	101.6825	102.3670	101.6825	0.00
29/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3731	3	4	3	0.00
29/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	819	1	1	1	0.00
29/05/2025	R033 On 05-February-26			Bond Future	9.87	103.6106	104.3083	103.6106	0.00
29/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	4224	4	4	4	0.00
29/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1125	1	1	1	0.00
29/05/2025	R033 On 07-May-26			Bond Future	9.98	100.4960	101.2072	100.4960	0.00
29/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3763	3	4	3	0.00
29/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	1844	2	2	2	0.00
29/05/2025	R033 On 06-August-26			Bond Future	10.12	102.3384	103.0631	102.3384	0.00
29/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	3202	3	3	3	0.00
29/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	2593	3	3	3	0.00
29/05/2025	R035 On 07-August-25			Bond Future	10.24	94.8789	95.7576	94.8789	89,782.00
29/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	12388	12	12	12	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
29/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	3926	3	4	3	0.00
29/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	2524	2	3	2	300.00
29/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	6045	5	6	5	0.00
29/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	873	1	1	1	300.00
29/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	5848	5	6	5	0.00
29/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	109	0	0	0	17,500.00
29/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	639	1	1	1	0.00
29/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	98	0	0	0	300.00
29/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	1803	2	2	2	0.00
29/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	300	0	0	0	8,500.00
29/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	2	0	0	0	0.00
29/05/2025	R035 On 06-November-25			Bond Future	10.34	92.2001	93.0958	92.2001	10,866.00
29/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	5221	5	5	5	0.00
29/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	6221	5	6	5	0.00
29/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	8565	8	9	8	0.00
29/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	4181	4	4	4	250.00
29/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	6309	6	6	6	0.00
29/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	1320	1	1	1	300.00
29/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	2787	2	3	2	300.00
29/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	7293	7	7	7	0.00
29/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	957	1	1	1	2,000.00
29/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	2227	2	2	2	2,000.00
29/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	2321	2	2	2	2,000.00
29/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	4141	4	4	4	2,000.00
29/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	8747	8	9	8	0.00
29/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	201	0	0	0	2,000.00
29/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	916	1	1	1	0.00
29/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	1791	2	2	2	0.00
29/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	1861	2	2	2	0.00
29/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	3404	4	3	4	0.00
29/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	322	0	0	0	300.00
29/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	1491	2	1	2	0.00
29/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	2799	3	3	3	0.00
29/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	444	1	0	1	250.00
29/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	903	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
29/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	214	0	0	0	250.00
29/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	457	1	0	1	2,000.00
29/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	636	1	1	1	0.00
29/05/2025	R035 On 05-February-26			Bond Future	10.46	93.9488	94.8618	93.9488	0.00
29/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	3546	3	4	3	0.00
29/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	2437	2	2	2	2,000.00
29/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	4075	3	4	3	2,000.00
29/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	10227	9	10	9	0.00
29/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	306	0	0	0	2,000.00
29/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	1522	2	2	2	0.00
29/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	2539	3	3	3	0.00
29/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	1779	2	2	2	0.00
29/05/2025	R035 On 07-May-26			Bond Future	10.58	91.1938	92.1241	91.1938	0.00
29/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	3787	3	4	3	0.00
29/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	2324	3	2	3	0.00
29/05/2025	R035 On 06-August-26			Bond Future	10.72	92.8668	93.8146	92.8668	0.00
29/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	4257	4	4	4	0.00
29/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	2523	3	3	3	0.00
29/05/2025	R038 On 07-August-25			Bond Future	10.93	102.5259	103.6049	102.5259	6,513.00
29/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	2859	2	3	2	0.00
29/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	775	1	1	1	0.00
29/05/2025	R038 On 06-November-25			Bond Future	11.04	99.0136	100.1135	99.0136	0.00
29/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	3159	3	3	3	0.00
29/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	8424	7	8	7	0.00
29/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	2192	2	2	2	1,770.00
29/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	418	1	0	1	1,770.00
29/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	2606	3	3	3	0.00
29/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	1865	2	2	2	0.00
29/05/2025	R038 On 05-February-26			Bond Future	11.17	100.8908	102.0120	100.8908	0.00
29/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	4026	3	4	3	0.00
29/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	2299	3	2	3	0.00
29/05/2025	R038 On 07-May-26			Bond Future	11.31	97.2839	98.4263	97.2839	0.00
29/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3862	3	4	3	0.00
29/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	3285	4	3	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
29/05/2025	R038 On 06-August-26			Bond Future	11.46	99.0664	100.2302	99.0664	0.00
29/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	5139	4	5	4	0.00
29/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	3266	4	3	4	0.00
29/05/2025	R053 On 07-August-25			Bond Future	11.46	104.1521	105.5750	104.1521	22,570.00
29/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	12785	11	13	11	0.00
29/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	44	0	0	0	0.00
29/05/2025	R053 On 06-November-25			Bond Future	11.57	100.2929	101.7432	100.2929	0.00
29/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3982	3	4	3	0.00
29/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	2453	3	2	3	0.00
29/05/2025	R053 On 05-February-26			Bond Future	11.69	102.1943	103.6724	102.1943	0.00
29/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	3147	3	3	3	0.00
29/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	4809	6	5	6	0.00
29/05/2025	R053 On 07-May-26			Bond Future	11.82	98.2343	99.7404	98.2343	0.00
29/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	4094	3	4	3	0.00
29/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	5129	6	5	6	0.00
29/05/2025	R053 On 06-August-26			Bond Future	11.96	100.0336	101.5679	100.0336	0.00
29/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	6710	6	7	6	0.00
29/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	4254	5	4	5	0.00
29/05/2025	R186 On 07-August-25			Bond Future	7.93	104.5992	104.7193	104.5992	180,330.00
29/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2232	2	2	2	0.00
29/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1653	2	2	2	1,983.00
29/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2945	3	3	3	0.00
29/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
29/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	1	0	0	0	0.00
29/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
29/05/2025	R186 On 06-November-25			Bond Future	7.96	106.6127	106.7353	106.6127	3,171.00
29/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	355	0	0	0	0.00
29/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	171	0	0	0	0.00
29/05/2025	R186 On 05-February-26			Bond Future	8.04	103.3286	103.4538	103.3286	0.00
29/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	495	0	0	0	0.00
29/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	174	0	0	0	0.00
29/05/2025	R186 On 07-May-26			Bond Future	8.27	105.2530	105.3809	105.2530	0.00
29/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	416	0	0	0	0.00
29/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	165	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
29/05/2025	R186 On 06-August-26			Bond Future	8.85	101.8780	102.0087	101.8780	0.00
29/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	132	0	0	0	0.00
29/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	232	0	0	0	0.00
29/05/2025	R202 On 07-August-25			Bond Future	269.02	269.5804	269.0170	269.5804	955.00
29/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
29/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2583	2	3	2	0.00
29/05/2025	R202 On 06-November-25			Bond Future	274.26	274.8353	274.2611	274.8353	460.00
29/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
29/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1379	1	1	1	0.00
29/05/2025	R202 On 05-February-26			Bond Future	274.19	274.7682	274.1872	274.7682	0.00
29/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
29/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3633	3	4	3	0.00
29/05/2025	R202 On 07-May-26			Bond Future	279.36	279.9540	279.3630	279.9540	0.00
29/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1813	2	2	2	0.00
29/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
29/05/2025	R202 On 06-August-26			Bond Future	279.13	279.7225	279.1298	279.7225	0.00
29/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	270	1	0	1	0.00
29/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
29/05/2025	R209 On 07-August-25			Bond Future	10.58	74.1601	75.0248	74.1601	10,920.00
29/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	9751	9	10	9	0.00
29/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	5	0	0	0	0.00
29/05/2025	R209 On 06-November-25			Bond Future	10.68	72.4348	73.3163	72.4348	6,367.00
29/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	3757	3	4	3	0.00
29/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	870	1	1	1	0.00
29/05/2025	R209 On 05-February-26			Bond Future	10.79	73.8085	74.7069	73.8085	0.00
29/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2715	2	3	2	0.00
29/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2020	2	2	2	0.00
29/05/2025	R209 On 07-May-26			Bond Future	10.91	72.0315	72.9469	72.0315	0.00
29/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	3199	3	3	3	0.00
29/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	2422	3	2	3	0.00
29/05/2025	R209 On 06-August-26			Bond Future	11.04	73.3528	74.2853	73.3528	0.00
29/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	4009	3	4	3	0.00
29/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	2391	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	R210 On 07-August-25			Bond Future	249.33	250.5871	249.3314	250.5871	967.00
29/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	891	2	1	2	0.00
29/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
29/05/2025	R210 On 06-November-25			Bond Future	250.76	252.0438	250.7650	252.0438	300.00
29/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
29/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	1375	0	1	0	0.00
29/05/2025	R210 On 05-February-26			Bond Future	255.58	256.8846	255.5819	256.8846	0.00
29/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	2482	4	2	4	0.00
29/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
29/05/2025	R210 On 07-May-26			Bond Future	256.92	258.2446	256.9223	258.2446	0.00
29/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	1522	3	2	3	0.00
29/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
29/05/2025	R210 On 06-August-26			Bond Future	261.70	263.0502	261.7043	263.0502	0.00
29/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	1864	3	2	3	0.00
29/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
29/05/2025	R213 On 07-August-25			Bond Future	9.11	93.5930	94.0796	93.5930	17,175.00
29/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	9613	9	10	9	0.00
29/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
29/05/2025	R213 On 06-November-25			Bond Future	9.19	91.8412	92.3373	91.8412	77,772.00
29/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	3647	3	4	3	0.00
29/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	379	0	0	0	0.00
29/05/2025	R213 On 05-February-26			Bond Future	9.29	93.5833	94.0891	93.5833	0.00
29/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	3084	3	3	3	0.00
29/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	865	1	1	1	0.00
29/05/2025	R213 On 07-May-26			Bond Future	9.39	91.7739	92.2894	91.7739	0.00
29/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2708	2	3	2	0.00
29/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1263	1	1	1	0.00
29/05/2025	R213 On 06-August-26			Bond Future	9.52	93.4589	93.9842	93.4589	0.00
29/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	2348	2	2	2	0.00
29/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	1780	2	2	2	0.00
29/05/2025	R214 On 07-August-25			Bond Future	11.20	67.7847	68.6639	67.7847	8,673.00
29/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	8592	8	9	8	0.00
29/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	15	0	0	0	0.00
29/05/2025	R214 On 06-November-25			Bond Future	11.30	65.7900	66.6861	65.7900	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
29/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	3013	2	3	2	0.00
29/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1259	2	1	2	0.00
29/05/2025	R214 On 05-February-26			Bond Future	11.42	67.0377	67.9511	67.0377	0.00
29/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	2014	2	2	2	0.00
29/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	2838	3	3	3	0.00
29/05/2025	R214 On 07-May-26			Bond Future	11.54	64.9870	65.9175	64.9870	0.00
29/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2904	2	3	2	0.00
29/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	2929	3	3	3	0.00
29/05/2025	R214 On 06-August-26			Bond Future	11.67	66.1790	67.1270	66.1790	0.00
29/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	4128	4	4	4	0.00
29/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	2627	3	3	3	0.00
29/05/2025	R248 On 07-August-25			Bond Future	11.55	80.5129	81.5693	80.5129	207,096.00
29/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	9569	9	10	9	0.00
29/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	34	0	0	0	0.00
29/05/2025	R248 On 06-November-25			Bond Future	11.67	77.6210	78.6978	77.6210	18,439.00
29/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2589	2	3	2	0.00
29/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2133	3	2	3	0.00
29/05/2025	R248 On 05-February-26			Bond Future	11.79	79.0930	80.1905	79.0930	0.00
29/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	2003	2	2	2	0.00
29/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	4120	5	4	5	0.00
29/05/2025	R248 On 07-May-26			Bond Future	11.92	76.1243	77.2425	76.1243	260.00
29/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2898	2	3	2	0.00
29/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	4136	5	4	5	0.00
29/05/2025	R248 On 06-August-26			Bond Future	12.06	77.5199	78.6590	77.5199	0.00
29/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	5068	4	5	4	0.00
29/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3258	4	3	4	0.00
29/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00