



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: 02/06/2025 TO: 02/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	2029 On 07-August-25			Bond Future	138.10	138.1418	138.0995	138.1418	5,425.00
02/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	690	1	1	1	0.00
02/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2029 On 06-November-25			Bond Future	139.30	139.3404	139.2975	139.3404	0.00
02/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	493	0	0	0	0.00
02/06/2025	2029 On 05-February-26			Bond Future	141.92	141.9629	141.9195	141.9629	0.00
02/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	1810	2	2	2	0.00
02/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2029 On 07-May-26			Bond Future	143.08	143.1284	143.0847	143.1284	0.00
02/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1265	1	1	1	0.00
02/06/2025	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
02/06/2025	2029 On 06-August-26			Bond Future	145.70	145.7455	145.7015	145.7455	0.00
02/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1602	2	2	2	0.00
02/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2030 On 07-August-25			Bond Future	8.78	97.6067	97.4410	97.6067	116,168.00
02/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	7911	8	8	8	0.00
02/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11085	11	11	11	0.00
02/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	5861	6	6	6	1,054.00
02/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	1810	2	2	2	300.00
02/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	3649	4	4	4	0.00
02/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	639	1	1	1	300.00
02/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	239	0	0	0	0.00
02/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	40	0	0	0	300.00
02/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	836	1	1	1	0.00
02/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
02/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	4	0	0	0	0.00
02/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2030 On 06-November-25			Bond Future	8.85	99.4461	99.2774	99.4461	0.00
02/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2691	3	3	3	0.00
02/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	880	1	1	1	300.00
02/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	1882	2	2	2	300.00
02/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4224	4	4	4	0.00
02/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	152	0	0	0	300.00
02/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	635	1	1	1	0.00
02/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1323	1	1	1	0.00
02/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	381	0	0	0	0.00
02/06/2025	2030 On 05-February-26			Bond Future	8.95	97.2859	97.1143	97.2859	0.00
02/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2483	3	2	3	0.00
02/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	748	1	1	1	0.00
02/06/2025	2030 On 07-May-26			Bond Future	9.07	99.0623	98.8879	99.0623	0.00
02/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2147	2	2	2	0.00
02/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1186	1	1	1	0.00
02/06/2025	2030 On 06-August-26			Bond Future	9.23	96.8391	96.6619	96.8391	0.00
02/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1634	2	2	2	0.00
02/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1676	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
02/06/2025	2032 On 07-August-25			Bond Future	9.50	97.1259	96.9372	97.1259	125,113.00
02/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	10806	11	11	11	0.00
02/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2297	2	2	2	300.00
02/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	4979	5	5	5	0.00
02/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	851	1	1	1	300.00
02/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	473	0	0	0	0.00
02/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	89	0	0	0	300.00
02/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1333	1	1	1	0.00
02/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2032 On 06-November-25			Bond Future	9.60	94.7955	94.6033	94.7955	0.00
02/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4114	4	4	4	0.00
02/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1169	1	1	1	300.00
02/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2419	3	2	3	300.00
02/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	5840	6	6	6	0.00
02/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	245	0	0	0	300.00
02/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	1077	1	1	1	0.00
02/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	2073	2	2	2	0.00
02/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	506	0	1	0	0.00
02/06/2025	2032 On 05-February-26			Bond Future	9.71	96.5564	96.3609	96.5564	0.00
02/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3145	3	3	3	0.00
02/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1215	1	1	1	0.00
02/06/2025	2032 On 07-May-26			Bond Future	9.84	94.1604	93.9616	94.1604	0.00
02/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	2994	3	3	3	0.00
02/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1736	2	2	2	0.00
02/06/2025	2032 On 06-August-26			Bond Future	9.99	95.8567	95.6547	95.8567	0.00
02/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	2807	3	3	3	0.00
02/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2269	2	2	2	0.00
02/06/2025	2033 On 07-August-25			Bond Future	130.59	130.4417	130.5858	130.4417	1,648.00
02/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1936	2	2	2	0.00
02/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2033 On 06-November-25			Bond Future	131.54	131.3927	131.5397	131.3927	5,288.00
02/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1600	2	2	2	0.00
02/06/2025	2033 On 05-February-26			Bond Future	134.02	133.8656	134.0158	133.8656	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
02/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1136	1	1	1	0.00
02/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2033 On 07-May-26			Bond Future	134.93	134.7788	134.9323	134.7788	0.00
02/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	228	0	0	0	0.00
02/06/2025	2033 On 06-August-26			Bond Future	137.40	137.2433	137.4001	137.2433	0.00
02/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3150	3	3	3	0.00
02/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2037 On 07-August-25			Bond Future	10.86	85.3577	85.0080	85.3577	139,979.00
02/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	11239	12	11	12	0.00
02/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	7165	8	7	8	0.00
02/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	3528	4	4	4	0.00
02/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	583	1	1	1	2,341.00
02/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	765	1	1	1	200.00
02/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	5433	6	5	6	0.00
02/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2062	2	2	2	0.00
02/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	277	0	0	0	2,541.00
02/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	495	1	0	1	300.00
02/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	1807	2	2	2	300.00
02/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	5483	6	5	6	0.00
02/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	3665	4	4	4	7,500.00
02/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	349	0	0	0	7,500.00
02/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	2601	2	3	2	0.00
02/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	130	0	0	0	300.00
02/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	998	1	1	1	0.00
02/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	857	1	1	1	2,541.00
02/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	3345	3	3	3	0.00
02/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	134	0	0	0	2,541.00
02/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	2041	2	2	2	0.00
02/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	376	0	0	0	2,541.00
02/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	2391	2	2	2	0.00
02/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	51	0	0	0	2,541.00
02/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	3	0	0	0	0.00
02/06/2025	2037 On 06-November-25			Bond Future	10.97	86.9663	86.6100	86.9663	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
02/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	4502	5	5	5	0.00
02/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2191	2	2	2	300.00
02/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	6788	7	7	7	0.00
02/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	927	1	1	1	300.00
02/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	2040	2	2	2	0.00
02/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	432	0	0	0	300.00
02/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3663	3	4	3	0.00
02/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	899	1	1	1	0.00
02/06/2025	2037 On 05-February-26			Bond Future	11.10	84.3234	83.9608	84.3234	0.00
02/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3012	3	3	3	0.00
02/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2135	2	2	2	1,970.00
02/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7000	7	7	7	0.00
02/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	3670	4	4	4	1,030.00
02/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	8925	9	9	9	0.00
02/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	5358	6	5	6	0.00
02/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	3534	4	4	4	0.00
02/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1525	2	2	2	1,930.00
02/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	2116	2	2	2	1,930.00
02/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	4071	4	4	4	0.00
02/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1297	1	1	1	1,930.00
02/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	542	1	1	1	1,030.00
02/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	2036	2	2	2	0.00
02/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	860	1	1	1	1,970.00
02/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	3256	3	3	3	0.00
02/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2464	2	2	2	0.00
02/06/2025	2037 On 07-May-26			Bond Future	11.24	85.8625	85.4934	85.8625	0.00
02/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	3366	4	3	4	0.00
02/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	7170	7	7	7	0.00
02/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2338	3	2	3	142.00
02/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1224	1	1	1	142.00
02/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3949	4	4	4	0.00
02/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2954	3	3	3	0.00
02/06/2025	2037 On 06-August-26			Bond Future	11.41	83.1497	82.7743	83.1497	0.00
02/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	4423	5	4	5	0.00
02/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2836	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
02/06/2025	2038 On 07-August-25			Bond Future	139.11	139.1029	139.1125	139.1029	2,397.00
02/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	448	0	0	0	0.00
02/06/2025	2038 On 06-November-25			Bond Future	141.77	141.7582	141.7681	141.7582	440.00
02/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2112	2	2	2	0.00
02/06/2025	2038 On 05-February-26			Bond Future	142.27	142.2571	142.2677	142.2571	0.00
02/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	932	1	1	1	0.00
02/06/2025	2038 On 07-May-26			Bond Future	144.90	144.8901	144.9013	144.8901	0.00
02/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	371	0	0	0	0.00
02/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2038 On 06-August-26			Bond Future	145.35	145.3335	145.3457	145.3335	0.00
02/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	626	1	1	1	0.00
02/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2040 On 07-August-25			Bond Future	11.33	84.2429	83.8703	84.2429	58,588.00
02/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	10857	11	11	11	0.00
02/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	7357	8	7	8	0.00
02/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	453	1	0	1	680.00
02/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1095	1	1	1	0.00
02/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	2086	2	2	2	0.00
02/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	841	1	1	1	250.00
02/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	315	0	0	0	400.00
02/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	1720	2	2	2	400.00
02/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	4305	5	4	5	0.00
02/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	627	1	1	1	250.00
02/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	2908	3	3	3	0.00
02/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	6325	7	6	7	0.00
02/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	130	0	0	0	0.00
02/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	700	1	1	1	0.00
02/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	2724	2	3	2	0.00
02/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	352	0	0	0	400.00
02/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	1316	1	1	1	0.00
02/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	3703	3	4	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
02/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	2302	2	2	2	0.00
02/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	1074	1	1	1	680.00
02/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1928	2	2	2	680.00
02/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	3191	3	3	3	0.00
02/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	78	0	0	0	0.00
02/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	9	0	0	0	0.00
02/06/2025	2040 On 06-November-25			Bond Future	11.46	85.8304	85.4508	85.8304	1,568.00
02/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	3678	4	4	4	0.00
02/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	1400	1	1	1	0.00
02/06/2025	2040 On 05-February-26			Bond Future	11.59	82.9160	82.5296	82.9160	0.00
02/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	2616	3	3	3	0.00
02/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	9526	10	10	10	0.00
02/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	3709	4	4	4	475.00
02/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	603	1	1	1	475.00
02/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	2358	2	2	2	0.00
02/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	3207	3	3	3	0.00
02/06/2025	2040 On 07-May-26			Bond Future	11.74	84.4290	84.0357	84.4290	0.00
02/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	3197	3	3	3	0.00
02/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	6225	7	6	7	0.00
02/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	4374	5	4	5	0.00
02/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	1758	2	2	2	820.00
02/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2701	3	3	3	820.00
02/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	5457	5	5	5	0.00
02/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1810	2	2	2	820.00
02/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	3587	3	4	3	0.00
02/06/2025	2040 On 06-August-26			Bond Future	11.90	81.4394	81.0394	81.4394	0.00
02/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	4732	5	5	5	0.00
02/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	3127	3	3	3	0.00
02/06/2025	2044 On 07-August-25			Bond Future	11.60	79.0910	78.7465	79.0910	41,362.00
02/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	9730	10	10	10	0.00
02/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	34	0	0	0	9,000.00
02/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	663	1	1	1	9,000.00
02/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	2391	3	2	3	0.00
02/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	3969	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
02/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	396	0	0	0	5,600.00
02/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	883	1	1	1	9,000.00
02/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	2592	2	3	2	0.00
02/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	6493	6	6	6	0.00
02/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	21	0	0	0	0.00
02/06/2025	2044 On 06-November-25			Bond Future	11.72	80.5814	80.2305	80.5814	71,530.00
02/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	2867	3	3	3	0.00
02/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	4110	4	4	4	0.00
02/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	3313	4	3	4	0.00
02/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	4317	5	4	5	0.00
02/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	1207	1	1	1	5,800.00
02/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1657	2	2	2	5,800.00
02/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	1286	1	1	1	5,600.00
02/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1925	2	2	2	0.00
02/06/2025	2044 On 05-February-26			Bond Future	11.86	77.6946	77.3374	77.6946	0.00
02/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2025	2	2	2	0.00
02/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3841	4	4	4	0.00
02/06/2025	2044 On 07-May-26			Bond Future	12.00	79.1122	78.7488	79.1122	0.00
02/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	2874	3	3	3	0.00
02/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	4077	4	4	4	0.00
02/06/2025	2044 On 06-August-26			Bond Future	12.16	76.1519	75.7822	76.1519	0.00
02/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	4730	5	5	5	0.00
02/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	3277	3	3	3	0.00
02/06/2025	2046 On 07-August-25			Bond Future	119.64	119.8063	119.6392	119.8063	12,424.00
02/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	949	1	1	1	0.00
02/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2046 On 06-November-25			Bond Future	119.66	119.8329	119.6628	119.8329	7,518.00
02/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5747	6	6	6	0.00
02/06/2025	2046 On 05-February-26			Bond Future	121.91	122.0879	121.9149	122.0879	0.00
02/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	265	0	0	0	0.00
02/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2046 On 07-May-26			Bond Future	121.87	122.0487	121.8732	122.0487	0.00
02/06/2025	2046 On 07-May-26	124.95	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
02/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3077	3	3	3	0.00
02/06/2025	2046 On 06-August-26			Bond Future	124.10	124.2789	124.1004	124.2789	0.00
02/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1720	2	2	2	0.00
02/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
02/06/2025	2050 On 07-August-25			Bond Future	118.31	118.6929	118.3082	118.6929	10,256.00
02/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1582	1	2	1	0.00
02/06/2025	2050 On 06-November-25			Bond Future	120.57	120.9586	120.5667	120.9586	4,109.00
02/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3853	3	4	3	0.00
02/06/2025	2050 On 05-February-26			Bond Future	120.42	120.8189	120.4200	120.8189	0.00
02/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2400	2	2	2	0.00
02/06/2025	2050 On 07-May-26			Bond Future	122.65	123.0550	122.6492	123.0550	0.00
02/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1421	1	1	1	0.00
02/06/2025	2050 On 06-August-26			Bond Future	122.43	122.8467	122.4342	122.8467	0.00
02/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
02/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	836	0	1	0	0.00
02/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	AL37 On 07-August-25			Index Future	1139.83	1141.7680	1139.8320	1141.7680	0.00
02/06/2025	AL37 On 06-November-25			Index Future	1161.32	1163.2880	1161.3190	1163.2880	0.00
02/06/2025	AL37 On 05-February-26			Index Future	1182.92	1184.9140	1182.9170	1184.9140	0.00
02/06/2025	AL37 On 07-May-26			Index Future	1204.57	1206.5960	1204.5730	1206.5960	0.00
02/06/2025	AL37 On 06-August-26			Index Future	1226.13	1228.1760	1226.1290	1228.1760	0.00
02/06/2025	AL7T On 07-August-25			Index Future	1365.07	1369.9230	1365.0720	1369.9230	0.00
02/06/2025	AL7T On 06-November-25			Index Future	1390.80	1395.7430	1390.8040	1395.7430	0.00
02/06/2025	AL7T On 05-February-26			Index Future	1416.67	1421.6910	1416.6710	1421.6910	0.00
02/06/2025	AL7T On 07-May-26			Index Future	1442.61	1447.7050	1442.6060	1447.7050	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
02/06/2025	AL7T On 06-August-26			Index Future	1468.42	1473.5980	1468.4220	1473.5980	0.00
02/06/2025	ALBI On 07-August-25			Index Future	1162.08	1165.3100	1162.0770	1165.3100	77.00
02/06/2025	ALBI On 06-November-25			Index Future	1183.98	1187.2730	1183.9830	1187.2730	0.00
02/06/2025	ALBI On 05-February-26			Index Future	1206.00	1209.3450	1206.0030	1209.3450	0.00
02/06/2025	ALBI On 07-May-26			Index Future	1228.08	1231.4740	1228.0820	1231.4740	0.00
02/06/2025	ALBI On 06-August-26			Index Future	1250.06	1253.4990	1250.0590	1253.4990	0.00
02/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/06/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C219 On 31-March-29			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
02/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	ES33 On 07-August-25			Bond Future	11.05	84.6552	84.3760	84.6552	0.00
02/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	10571	11	11	11	0.00
02/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
02/06/2025	ES33 On 06-November-25			Bond Future	11.20	82.4762	82.1918	82.4762	0.00
02/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	3542	4	4	4	0.00
02/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/06/2025	ES33 On 05-February-26			Bond Future	11.36	84.0276	83.7381	84.0276	0.00
02/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	543	1	1	1	0.00
02/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
02/06/2025	ES33 On 07-May-26			Bond Future	11.54	81.7866	81.4920	81.7866	0.00
02/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	611	1	1	1	0.00
02/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
02/06/2025	ES33 On 06-August-26			Bond Future	11.75	83.2780	82.9782	83.2780	0.00
02/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	1110	1	1	1	0.00
02/06/2025	ES33 On 06-August-26	12.02	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
02/06/2025	ES42 On 07-August-25			Bond Future	11.80	78.8589	78.6861	78.8589	0.00
02/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10414	11	10	11	0.00
02/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
02/06/2025	ES42 On 06-November-25			Bond Future	11.93	76.0990	75.9231	76.0990	0.00
02/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2589	3	3	3	0.00
02/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
02/06/2025	ES42 On 05-February-26			Bond Future	12.07	77.5298	77.3507	77.5298	0.00
02/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
02/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1249	1	1	1	0.00
02/06/2025	ES42 On 07-May-26			Bond Future	12.22	74.6985	74.5164	74.6985	0.00
02/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
02/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	125	0	0	0	0.00
02/06/2025	ES42 On 06-August-26			Bond Future	12.39	76.0582	75.8730	76.0582	0.00
02/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	1399	2	1	2	0.00
02/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
02/06/2025	GOVI On 07-August-25			GOVI	1144.61	1147.7110	1144.6110	1147.7110	661.00
02/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1336110	137	134	137	0.00
02/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
02/06/2025	GOVI On 06-November-25			GOVI	1166.19	1169.3420	1166.1880	1169.3420	0.00
02/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	541880	57	54	57	0.00
02/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
02/06/2025	GOVI On 05-February-26			GOVI	1187.88	1191.0810	1187.8770	1191.0810	0.00
02/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	378770	41	38	41	0.00
02/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
02/06/2025	GOVI On 07-May-26			GOVI	1209.62	1212.8760	1209.6230	1212.8760	0.00
02/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	326230	36	33	36	0.00
02/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
02/06/2025	GOVI On 06-August-26			GOVI	1231.27	1234.5690	1231.2700	1234.5690	0.00
02/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	422700	46	42	46	0.00
02/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
02/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2025	IGOV On 07-August-25			Index Future	381.10	381.1090	381.1030	381.1090	724.00
02/06/2025	IGOV On 06-November-25			Index Future	388.38	388.3840	388.3790	388.3840	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2025	IGOV On 05-February-26			Index Future	395.69	395.6950	395.6930	395.6950	0.00
02/06/2025	IGOV On 07-May-26			Index Future	403.03	403.0250	403.0260	403.0250	0.00
02/06/2025	IGOV On 06-August-26			Index Future	410.33	410.3200	410.3260	410.3200	0.00
02/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
02/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/06/2025	R033 On 07-August-25			Bond Future	9.70	105.4131	105.2241	105.4131	7,026.00
02/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	3578	4	4	4	0.00
02/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	277	0	0	0	0.00
02/06/2025	R033 On 06-November-25			Bond Future	9.80	102.3563	102.1638	102.3563	0.00
02/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	3579	4	4	4	0.00
02/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	870	1	1	1	0.00
02/06/2025	R033 On 05-February-26			Bond Future	9.91	104.2575	104.0617	104.2575	0.00
02/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4052	4	4	4	0.00
02/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1200	1	1	1	0.00
02/06/2025	R033 On 07-May-26			Bond Future	10.04	101.1183	100.9193	101.1183	0.00
02/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	3583	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
02/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1952	2	2	2	0.00
02/06/2025	R033 On 06-August-26			Bond Future	10.19	102.9392	102.7369	102.9392	0.00
02/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3022	3	3	3	0.00
02/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2739	3	3	3	0.00
02/06/2025	R035 On 07-August-25			Bond Future	10.28	95.9116	95.5672	95.9116	89,782.00
02/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12197	13	12	13	0.00
02/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	3760	4	4	4	0.00
02/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2383	3	2	3	300.00
02/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	5862	6	6	6	0.00
02/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	792	1	1	1	300.00
02/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	5666	6	6	6	0.00
02/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	117	0	0	0	17,500.00
02/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	689	1	1	1	0.00
02/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	105	0	0	0	300.00
02/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1912	2	2	2	0.00
02/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	324	0	0	0	8,500.00
02/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	1	0	0	0	0.00
02/06/2025	R035 On 06-November-25			Bond Future	10.39	93.2154	92.8646	93.2154	10,810.00
02/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5029	5	5	5	0.00
02/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6017	6	6	6	0.00
02/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8345	9	8	9	0.00
02/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4007	4	4	4	250.00
02/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6105	6	6	6	0.00
02/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1224	1	1	1	300.00
02/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2644	3	3	3	300.00
02/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7081	7	7	7	0.00
02/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	877	1	1	1	2,000.00
02/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2100	2	2	2	2,000.00
02/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2191	2	2	2	2,000.00
02/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	3968	4	4	4	2,000.00
02/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	8527	9	9	9	0.00
02/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	213	0	0	0	2,000.00
02/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	973	1	1	1	0.00
02/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1892	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
02/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1965	2	2	2	0.00
02/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3555	3	4	3	0.00
02/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	341	0	0	0	300.00
02/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1579	1	2	1	0.00
02/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2934	3	3	3	0.00
02/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	471	0	0	0	250.00
02/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	960	1	1	1	0.00
02/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	226	0	0	0	250.00
02/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	485	0	0	0	2,000.00
02/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	675	1	1	1	0.00
02/06/2025	R035 On 05-February-26			Bond Future	10.51	94.9472	94.5902	94.9472	0.00
02/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3375	4	3	4	0.00
02/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2296	2	2	2	2,000.00
02/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	3892	4	4	4	2,000.00
02/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	9950	10	10	10	0.00
02/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4106	4	4	4	0.00
02/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1513	1	2	1	0.00
02/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	300	0	0	0	2,000.00
02/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1611	2	2	2	0.00
02/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2669	3	3	3	0.00
02/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1879	2	2	2	0.00
02/06/2025	R035 On 07-May-26			Bond Future	10.64	92.1779	91.8146	92.1779	0.00
02/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	3594	4	4	4	0.00
02/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2439	2	2	2	0.00
02/06/2025	R035 On 06-August-26			Bond Future	10.79	93.8389	93.4694	93.8389	0.00
02/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4123	4	4	4	0.00
02/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2735	3	3	3	0.00
02/06/2025	R038 On 07-August-25			Bond Future	10.94	103.9319	103.5228	103.9319	6,513.00
02/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	2791	3	3	3	0.00
02/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	789	1	1	1	0.00
02/06/2025	R038 On 06-November-25			Bond Future	11.06	100.4058	99.9891	100.4058	0.00
02/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	3093	3	3	3	0.00
02/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	8314	9	8	9	0.00
02/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2136	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	432	0	0	0	1,770.00
02/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2675	2	3	2	0.00
02/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1924	2	2	2	0.00
02/06/2025	R038 On 05-February-26			Bond Future	11.20	102.2706	101.8464	102.2706	0.00
02/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	3931	4	4	4	0.00
02/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	2370	2	2	2	0.00
02/06/2025	R038 On 07-May-26			Bond Future	11.34	98.6535	98.2218	98.6535	0.00
02/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	3827	4	4	4	0.00
02/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	3454	3	3	3	0.00
02/06/2025	R038 On 06-August-26			Bond Future	11.50	100.4291	99.9900	100.4291	0.00
02/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	4992	5	5	5	0.00
02/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	3359	3	3	3	0.00
02/06/2025	R053 On 07-August-25			Bond Future	11.47	106.0329	105.5218	106.0329	22,570.00
02/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	12726	13	13	13	0.00
02/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	38	0	0	0	0.00
02/06/2025	R053 On 06-November-25			Bond Future	11.58	102.1681	101.6475	102.1681	0.00
02/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	3977	4	4	4	0.00
02/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	2544	2	3	2	0.00
02/06/2025	R053 On 05-February-26			Bond Future	11.71	104.0656	103.5356	104.0656	0.00
02/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	3146	3	3	3	0.00
02/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4944	5	5	5	0.00
02/06/2025	R053 On 07-May-26			Bond Future	11.84	100.1039	99.5646	100.1039	0.00
02/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	4065	4	4	4	0.00
02/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	5275	5	5	5	0.00
02/06/2025	R053 On 06-August-26			Bond Future	11.98	101.9052	101.3564	101.9052	0.00
02/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	6663	7	7	7	0.00
02/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	4417	4	4	4	0.00
02/06/2025	R186 On 07-August-25			Bond Future	7.96	104.7042	104.6830	104.7042	180,298.00
02/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2196	2	2	2	0.00
02/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1617	2	2	2	1,983.00
02/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	2908	3	3	3	0.00
02/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
02/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	1	0	0	0	0.00
02/06/2025	R186 On 07-August-25	9.68	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
02/06/2025	R186 On 06-November-25			Bond Future	8.03	106.6775	106.6561	106.6775	7,266.00
02/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	323	0	0	0	0.00
02/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	218	0	0	0	0.00
02/06/2025	R186 On 05-February-26			Bond Future	8.19	103.3544	103.3329	103.3544	0.00
02/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	407	0	0	0	0.00
02/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	207	0	0	0	0.00
02/06/2025	R186 On 07-May-26			Bond Future	8.54	105.2421	105.2205	105.2421	0.00
02/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	324	0	0	0	0.00
02/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	233	0	0	0	0.00
02/06/2025	R186 On 06-August-26			Bond Future	9.41	101.8336	101.8120	101.8336	0.00
02/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	64	0	0	0	0.00
02/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	362	0	0	0	0.00
02/06/2025	R202 On 07-August-25			Bond Future	269.36	268.9556	269.3599	268.9556	955.00
02/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
02/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2240	3	2	3	0.00
02/06/2025	R202 On 06-November-25			Bond Future	274.50	274.0899	274.5023	274.0899	460.00
02/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
02/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1138	2	1	2	0.00
02/06/2025	R202 On 05-February-26			Bond Future	274.33	273.9065	274.3276	273.9065	0.00
02/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
02/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3492	4	3	4	0.00
02/06/2025	R202 On 07-May-26			Bond Future	279.41	278.9770	279.4066	278.9770	0.00
02/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1857	1	2	1	0.00
02/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
02/06/2025	R202 On 06-August-26			Bond Future	279.08	278.6430	279.0822	278.6430	0.00
02/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	222	0	0	0	0.00
02/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
02/06/2025	R209 On 07-August-25			Bond Future	10.61	75.1924	74.8835	75.1924	10,910.00
02/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	9608	10	10	10	0.00
02/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	3	0	0	0	0.00
02/06/2025	R209 On 06-November-25			Bond Future	10.71	73.4573	73.1426	73.4573	6,367.00
02/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	3627	4	4	4	0.00
02/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	914	1	1	1	0.00
02/06/2025	R209 On 05-February-26			Bond Future	10.83	74.8219	74.5016	74.8219	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
02/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	2596	3	3	3	0.00
02/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	2107	2	2	2	0.00
02/06/2025	R209 On 07-May-26			Bond Future	10.96	73.0373	72.7114	73.0373	0.00
02/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3056	3	3	3	0.00
02/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2514	2	3	2	0.00
02/06/2025	R209 On 06-August-26			Bond Future	11.10	74.3532	74.0217	74.3532	0.00
02/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	3915	4	4	4	0.00
02/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2560	2	3	2	0.00
02/06/2025	R210 On 07-August-25			Bond Future	249.55	249.5366	249.5495	249.5366	967.00
02/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	1109	1	1	1	0.00
02/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/06/2025	R210 On 06-November-25			Bond Future	250.89	250.8739	250.8872	250.8739	300.00
02/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
02/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1253	1	1	1	0.00
02/06/2025	R210 On 05-February-26			Bond Future	255.61	255.5951	255.6094	255.5951	0.00
02/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2509	2	3	2	0.00
02/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
02/06/2025	R210 On 07-May-26			Bond Future	256.86	256.8420	256.8575	256.8420	0.00
02/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1458	1	1	1	0.00
02/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
02/06/2025	R210 On 06-August-26			Bond Future	261.55	261.5370	261.5538	261.5370	0.00
02/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1714	2	2	2	0.00
02/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
02/06/2025	R213 On 07-August-25			Bond Future	9.17	94.0345	93.8699	94.0345	17,181.00
02/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9403	10	9	10	0.00
02/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
02/06/2025	R213 On 06-November-25			Bond Future	9.26	92.2544	92.0869	92.2544	77,772.00
02/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3441	4	3	4	0.00
02/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	424	0	0	0	0.00
02/06/2025	R213 On 05-February-26			Bond Future	9.37	93.9686	93.7983	93.9686	0.00
02/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	2886	3	3	3	0.00
02/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	958	1	1	1	0.00
02/06/2025	R213 On 07-May-26			Bond Future	9.48	92.1335	91.9603	92.1335	0.00
02/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2511	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
02/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1396	1	1	1	0.00
02/06/2025	R213 On 06-August-26			Bond Future	9.63	93.7949	93.6189	93.7949	0.00
02/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2161	2	2	2	0.00
02/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1959	2	2	2	0.00
02/06/2025	R214 On 07-August-25			Bond Future	11.21	68.8984	68.6012	68.8984	8,687.00
02/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	8529	9	9	9	0.00
02/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	15	0	0	0	0.00
02/06/2025	R214 On 06-November-25			Bond Future	11.32	66.8984	66.5956	66.8984	31,299.00
02/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	2972	3	3	3	0.00
02/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	1308	1	1	1	0.00
02/06/2025	R214 On 05-February-26			Bond Future	11.44	68.1412	67.8331	68.1412	0.00
02/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	1977	2	2	2	0.00
02/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2919	3	3	3	0.00
02/06/2025	R214 On 07-May-26			Bond Future	11.56	66.0874	65.7739	66.0874	0.00
02/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	2846	3	3	3	0.00
02/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	3015	3	3	3	0.00
02/06/2025	R214 On 06-August-26			Bond Future	11.70	67.2782	66.9592	67.2782	0.00
02/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4050	4	4	4	0.00
02/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2716	3	3	3	0.00
02/06/2025	R248 On 07-August-25			Bond Future	11.57	81.8192	81.4625	81.8192	206,982.00
02/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	9463	10	9	10	0.00
02/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	35	0	0	0	0.00
02/06/2025	R248 On 06-November-25			Bond Future	11.69	78.9208	78.5575	78.9208	18,439.00
02/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	2549	3	3	3	0.00
02/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	2234	2	2	2	0.00
02/06/2025	R248 On 05-February-26			Bond Future	11.82	80.3870	80.0171	80.3870	0.00
02/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	1968	2	2	2	0.00
02/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	4259	4	4	4	0.00
02/06/2025	R248 On 07-May-26			Bond Future	11.95	77.4147	77.0383	77.4147	260.00
02/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	2833	3	3	3	0.00
02/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	4275	4	4	4	0.00
02/06/2025	R248 On 06-August-26			Bond Future	12.10	78.8088	78.4259	78.8088	0.00
02/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	4983	5	5	5	0.00
02/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	3406	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
02/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00