



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: 02/07/2025 TO: 02/07/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	2029 On 07-August-25			Bond Future	138.59	138.7542	138.5898	138.7542	5,425.00
02/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1180	1	1	1	0.00
02/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2029 On 06-November-25			Bond Future	139.80	139.9686	139.8011	139.9686	0.00
02/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	11	0	0	0	0.00
02/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2029 On 05-February-26			Bond Future	142.48	142.6525	142.4824	142.6525	0.00
02/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2372	3	2	3	0.00
02/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2029 On 07-May-26			Bond Future	143.71	143.8797	143.7072	143.8797	0.00
02/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	1887	2	2	2	0.00
02/07/2025	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
02/07/2025	2029 On 06-August-26			Bond Future	146.40	146.5750	146.4006	146.5750	0.00
02/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2301	2	2	2	0.00
02/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2030 On 07-August-25			Bond Future	8.40	98.7553	98.7815	98.7553	126,479.00
02/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9251	9	9	9	0.00
02/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12426	12	12	12	0.00
02/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7197	7	7	7	1,054.00
02/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2937	3	3	3	300.00
02/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4950	5	5	5	0.00
02/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1338	1	1	1	300.00
02/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	25	0	0	0	0.00
02/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	2	0	0	0	300.00
02/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	194	0	0	0	0.00
02/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
02/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2030 On 06-November-25			Bond Future	8.45	100.6185	100.6453	100.6185	0.00
02/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3796	4	4	4	0.00
02/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1537	2	2	2	300.00
02/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2846	3	3	3	300.00
02/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5476	5	5	5	0.00
02/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	37	0	0	0	300.00
02/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	231	0	0	0	0.00
02/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	613	1	1	1	0.00
02/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	118	0	0	0	0.00
02/07/2025	2030 On 05-February-26			Bond Future	8.51	98.5157	98.5434	98.5157	0.00
02/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3524	4	4	4	0.00
02/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	359	0	0	0	0.00
02/07/2025	2030 On 07-May-26			Bond Future	8.59	100.3472	100.3763	100.3472	0.00
02/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3120	3	3	3	0.00
02/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	671	1	1	1	0.00
02/07/2025	2030 On 06-August-26			Bond Future	8.69	98.1928	98.2233	98.1928	0.00
02/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2535	3	3	3	0.00
02/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1015	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
02/07/2025	2031 On 07-August-25			Bond Future	107.38	107.3740	107.3815	107.3740	0.00
02/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	381	0	0	0	0.00
02/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	649	1	1	1	0.00
02/07/2025	2031 On 06-November-25			Bond Future	109.43	109.4262	109.4340	109.4262	699.00
02/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	775	1	1	1	0.00
02/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	1031	1	1	1	0.00
02/07/2025	2031 On 05-February-26			Bond Future	109.15	109.1402	109.1481	109.1402	0.00
02/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	249	0	0	0	0.00
02/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2861	3	3	3	0.00
02/07/2025	2031 On 07-May-26			Bond Future	111.20	111.1953	111.2043	111.1953	0.00
02/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	320	0	0	0	0.00
02/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2955	3	3	3	0.00
02/07/2025	2031 On 06-August-26			Bond Future	110.86	110.8548	110.8639	110.8548	0.00
02/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	288	0	0	0	0.00
02/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3234	3	3	3	0.00
02/07/2025	2032 On 07-August-25			Bond Future	9.09	98.8293	98.8898	98.8293	136,637.00
02/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12758	13	13	13	0.00
02/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3852	4	4	4	300.00
02/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6850	7	7	7	0.00
02/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1833	2	2	2	300.00
02/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	76	0	0	0	0.00
02/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	7	0	0	0	300.00
02/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	363	0	0	0	0.00
02/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2032 On 06-November-25			Bond Future	9.16	96.5330	96.5948	96.5330	0.00
02/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5757	6	6	6	0.00
02/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2079	2	2	2	300.00
02/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3752	4	4	4	300.00
02/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7649	8	8	8	0.00
02/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	63	0	0	0	300.00
02/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	418	0	0	0	0.00
02/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	991	1	1	1	0.00
02/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	158	0	0	0	0.00
02/07/2025	2032 On 05-February-26			Bond Future	9.24	98.3608	98.4242	98.3608	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
02/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4623	5	5	5	0.00
02/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	629	1	1	1	0.00
02/07/2025	2032 On 07-May-26			Bond Future	9.34	96.0295	96.0948	96.0295	0.00
02/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4417	4	4	4	0.00
02/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1026	1	1	1	0.00
02/07/2025	2032 On 06-August-26			Bond Future	9.45	97.8036	97.8711	97.8036	0.00
02/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4181	4	4	4	0.00
02/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1428	1	1	1	0.00
02/07/2025	2033 On 07-August-25			Bond Future	130.50	130.6197	130.4958	130.6197	1,648.00
02/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1846	2	2	2	0.00
02/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2033 On 06-November-25			Bond Future	131.45	131.5776	131.4515	131.5776	5,288.00
02/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	1688	2	2	2	0.00
02/07/2025	2033 On 05-February-26			Bond Future	133.97	134.1007	133.9727	134.1007	0.00
02/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	1093	1	1	1	0.00
02/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2033 On 07-May-26			Bond Future	134.94	135.0647	134.9350	135.0647	0.00
02/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	225	0	0	0	0.00
02/07/2025	2033 On 06-August-26			Bond Future	137.46	137.5949	137.4641	137.5949	0.00
02/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	3214	3	3	3	0.00
02/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2037 On 07-August-25			Bond Future	10.40	87.6600	87.7424	87.6600	142,804.00
02/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13970	14	14	14	0.00
02/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9849	10	10	10	0.00
02/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5907	6	6	6	0.00
02/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1562	2	2	2	2,341.00
02/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1932	2	2	2	200.00
02/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8037	8	8	8	0.00
02/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4034	4	4	4	0.00
02/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	850	1	1	1	2,541.00
02/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1372	1	1	1	300.00
02/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3668	4	4	4	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8090	8	8	8	0.00
02/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6068	6	6	6	7,500.00
02/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	18	0	0	0	7,500.00
02/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	744	1	1	1	0.00
02/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	3	0	0	0	300.00
02/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	125	0	0	0	0.00
02/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	94	0	0	0	2,541.00
02/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1184	1	1	1	0.00
02/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	3	0	0	0	2,541.00
02/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	473	1	0	1	0.00
02/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	21	0	0	0	2,541.00
02/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	636	1	1	1	0.00
02/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	1	0	0	0	2,541.00
02/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2037 On 06-November-25			Bond Future	10.49	89.3140	89.3980	89.3140	0.00
02/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6719	7	7	7	0.00
02/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3848	4	4	4	300.00
02/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9278	9	9	9	0.00
02/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1971	2	2	2	300.00
02/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	909	1	1	1	0.00
02/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	134	0	0	0	300.00
02/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1920	2	2	2	0.00
02/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	328	0	0	0	0.00
02/07/2025	2037 On 05-February-26			Bond Future	10.59	86.7465	86.8324	86.7465	0.00
02/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4780	5	5	5	0.00
02/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3633	4	4	4	1,970.00
02/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9422	9	9	9	0.00
02/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5599	6	6	6	1,030.00
02/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11477	11	11	11	0.00
02/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7585	8	8	8	0.00
02/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5432	5	5	5	0.00
02/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2774	3	3	3	1,930.00
02/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1142	1	1	1	1,930.00
02/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2449	2	2	2	0.00
02/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	653	1	1	1	1,930.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	222	0	0	0	1,030.00
02/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1093	1	1	1	0.00
02/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	411	0	0	0	1,970.00
02/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1883	2	2	2	0.00
02/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1362	1	1	1	0.00
02/07/2025	2037 On 07-May-26			Bond Future	10.71	88.3587	88.4470	88.3587	0.00
02/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5166	5	5	5	0.00
02/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9580	10	10	10	0.00
02/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3838	4	4	4	142.00
02/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	681	1	1	1	142.00
02/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2495	3	2	3	0.00
02/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1801	2	2	2	0.00
02/07/2025	2037 On 06-August-26			Bond Future	10.84	85.7314	85.8222	85.7314	0.00
02/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6514	6	7	6	0.00
02/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1879	2	2	2	0.00
02/07/2025	2038 On 07-August-25			Bond Future	138.94	138.7090	138.9398	138.7090	2,397.00
02/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	620	1	1	1	0.00
02/07/2025	2038 On 06-November-25			Bond Future	141.60	141.3602	141.5955	141.3602	440.00
02/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2284	3	2	3	0.00
02/07/2025	2038 On 05-February-26			Bond Future	142.15	141.9062	142.1461	141.9062	0.00
02/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1054	1	1	1	0.00
02/07/2025	2038 On 07-May-26			Bond Future	144.82	144.5788	144.8245	144.5788	0.00
02/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	295	0	0	0	0.00
02/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2038 On 06-August-26			Bond Future	145.34	145.0875	145.3381	145.0875	0.00
02/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	618	0	1	0	0.00
02/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2040 On 07-August-25			Bond Future	10.82	87.1537	87.1116	87.1537	58,639.00
02/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14089	14	14	14	0.00
02/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10521	11	11	11	0.00
02/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1407	1	1	1	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2754	3	3	3	0.00
02/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4366	4	4	4	0.00
02/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	2265	2	2	2	0.00
02/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	1053	1	1	1	400.00
02/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3812	4	4	4	400.00
02/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7208	7	7	7	0.00
02/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1813	2	2	2	0.00
02/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5499	6	5	6	0.00
02/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9438	9	9	9	0.00
02/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	2	0	0	0	0.00
02/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	51	0	0	0	0.00
02/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	668	1	1	1	0.00
02/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	14	0	0	0	400.00
02/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	167	0	0	0	0.00
02/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1200	1	1	1	0.00
02/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	485	0	0	0	0.00
02/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	113	0	0	0	0.00
02/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	345	0	0	0	680.00
02/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	905	1	1	1	0.00
02/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	1	0	0	0	0.00
02/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2040 On 06-November-25			Bond Future	10.92	88.7981	88.7553	88.7981	2,048.00
02/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	6088	6	6	6	0.00
02/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	506	1	1	1	0.00
02/07/2025	2040 On 05-February-26			Bond Future	11.03	85.9703	85.9270	85.9703	0.00
02/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4527	5	5	5	0.00
02/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12549	13	13	13	0.00
02/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5947	6	6	6	475.00
02/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	228	0	0	0	475.00
02/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1199	1	1	1	0.00
02/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1721	2	2	2	0.00
02/07/2025	2040 On 07-May-26			Bond Future	11.15	87.5679	87.5245	87.5679	0.00
02/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5295	5	5	5	0.00
02/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7585	8	8	8	0.00
02/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5494	6	5	6	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
02/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	2075	2	2	2	1,460.00
02/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8946	9	9	9	0.00
02/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6771	7	7	7	0.00
02/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3298	3	3	3	820.00
02/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1608	2	2	2	820.00
02/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3508	3	4	3	0.00
02/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1042	1	1	1	820.00
02/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2104	2	2	2	1,460.00
02/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4946	5	5	5	0.00
02/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1364	1	1	1	1,460.00
02/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2197	2	2	2	0.00
02/07/2025	2040 On 06-August-26			Bond Future	11.29	84.6751	84.6318	84.6751	0.00
02/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	7184	7	7	7	0.00
02/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1986	2	2	2	0.00
02/07/2025	2044 On 07-August-25			Bond Future	11.08	81.9443	82.1037	81.9443	45,845.00
02/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	13066	13	13	13	0.00
02/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	182	0	0	0	9,000.00
02/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	2036	2	2	2	9,000.00
02/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4949	5	5	5	0.00
02/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6950	7	7	7	0.00
02/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	20	0	0	0	5,600.00
02/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	84	0	0	0	9,000.00
02/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	608	1	1	1	0.00
02/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3282	3	3	3	0.00
02/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2044 On 06-November-25			Bond Future	11.18	83.4903	83.6529	83.4903	72,330.00
02/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	5114	5	5	5	0.00
02/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6697	7	7	7	0.00
02/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5699	6	6	6	0.00
02/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6949	7	7	7	0.00
02/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4497	4	4	4	0.00
02/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2384	2	2	2	11,000.00
02/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	919	1	1	1	11,000.00
02/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1953	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
02/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	416	0	0	0	5,800.00
02/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	620	1	1	1	5,800.00
02/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	451	0	0	0	5,600.00
02/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	750	1	1	1	0.00
02/07/2025	2044 On 05-February-26			Bond Future	11.29	80.6873	80.8532	80.6873	0.00
02/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3872	4	4	4	0.00
02/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2171	2	2	2	0.00
02/07/2025	2044 On 07-May-26			Bond Future	11.41	82.1866	82.3563	82.1866	0.00
02/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4840	5	5	5	0.00
02/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2436	3	2	3	0.00
02/07/2025	2044 On 06-August-26			Bond Future	11.54	79.3196	79.4933	79.3196	0.00
02/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7255	7	7	7	0.00
02/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2091	2	2	2	0.00
02/07/2025	2046 On 07-August-25			Bond Future	119.69	119.5004	119.6851	119.5004	12,424.00
02/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	995	1	1	1	0.00
02/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2046 On 06-November-25			Bond Future	119.71	119.5257	119.7137	119.5257	7,206.00
02/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	5696	6	6	6	0.00
02/07/2025	2046 On 05-February-26			Bond Future	122.01	121.8174	122.0097	121.8174	0.00
02/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	360	0	0	0	0.00
02/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2046 On 07-May-26			Bond Future	122.01	121.8171	122.0135	121.8171	0.00
02/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	2937	3	3	3	0.00
02/07/2025	2046 On 06-August-26			Bond Future	124.30	124.0980	124.2991	124.0980	0.00
02/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1919	2	2	2	0.00
02/07/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
02/07/2025	2050 On 07-August-25			Bond Future	118.24	118.4256	118.2410	118.4256	10,256.00
02/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1649	1	2	1	0.00
02/07/2025	2050 On 06-November-25			Bond Future	120.50	120.6891	120.5012	120.6891	5,109.00
02/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	3919	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
02/07/2025	2050 On 05-February-26			Bond Future	120.40	120.5913	120.3998	120.5913	0.00
02/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2420	2	2	2	0.00
02/07/2025	2050 On 07-May-26			Bond Future	122.67	122.8626	122.6686	122.8626	0.00
02/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1401	1	1	1	0.00
02/07/2025	2050 On 06-August-26			Bond Future	122.51	122.7115	122.5141	122.7115	0.00
02/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
02/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	756	1	1	1	0.00
02/07/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	AL37 On 07-August-25			Index Future	1158.97	1158.5220	1158.9730	1158.5220	0.00
02/07/2025	AL37 On 06-November-25			Index Future	1180.84	1180.3810	1180.8410	1180.3810	0.00
02/07/2025	AL37 On 05-February-26			Index Future	1203.21	1202.7400	1203.2110	1202.7400	0.00
02/07/2025	AL37 On 07-May-26			Index Future	1225.62	1225.1380	1225.6210	1225.1380	0.00
02/07/2025	AL37 On 06-August-26			Index Future	1248.09	1247.5950	1248.0900	1247.5950	0.00
02/07/2025	AL7T On 07-August-25			Index Future	1403.28	1402.0640	1403.2760	1402.0640	0.00
02/07/2025	AL7T On 06-November-25			Index Future	1429.75	1428.5180	1429.7540	1428.5180	0.00
02/07/2025	AL7T On 05-February-26			Index Future	1456.84	1455.5780	1456.8390	1455.5780	0.00
02/07/2025	AL7T On 07-May-26			Index Future	1483.97	1482.6840	1483.9720	1482.6840	0.00
02/07/2025	AL7T On 06-August-26			Index Future	1511.18	1509.8620	1511.1780	1509.8620	0.00
02/07/2025	ALBI On 07-August-25			Index Future	1191.60	1191.0040	1191.6020	1191.0040	77.00
02/07/2025	ALBI On 06-November-25			Index Future	1214.09	1213.4770	1214.0850	1213.4770	0.00
02/07/2025	ALBI On 05-February-26			Index Future	1237.09	1236.4630	1237.0850	1236.4630	0.00
02/07/2025	ALBI On 07-May-26			Index Future	1260.13	1259.4890	1260.1260	1259.4890	0.00
02/07/2025	ALBI On 06-August-26			Index Future	1283.23	1282.5750	1283.2270	1282.5750	0.00
02/07/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C007 On 31-January-37			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
02/07/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/07/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/07/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/07/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	CI43 On 31-January-43			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
02/07/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	ES33 On 07-August-25			Bond Future	10.48	86.9515	87.0434	86.9515	0.00
02/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13239	13	13	13	0.00
02/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
02/07/2025	ES33 On 06-November-25			Bond Future	10.60	84.8184	84.9123	84.8184	0.00
02/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6262	6	6	6	0.00
02/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/07/2025	ES33 On 05-February-26			Bond Future	10.74	86.4445	86.5405	86.4445	0.00
02/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3345	3	3	3	0.00
02/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
02/07/2025	ES33 On 07-May-26			Bond Future	10.88	84.2762	84.3748	84.2762	0.00
02/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3494	3	3	3	0.00
02/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
02/07/2025	ES33 On 06-August-26			Bond Future	11.04	85.8520	85.9532	85.8520	0.00
02/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4085	4	4	4	0.00
02/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
02/07/2025	ES42 On 07-August-25			Bond Future	11.31	81.4693	81.5869	81.4693	0.00
02/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13315	13	13	13	0.00
02/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
02/07/2025	ES42 On 06-November-25			Bond Future	11.43	78.7612	78.8812	78.7612	0.00
02/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5547	5	6	5	0.00
02/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
02/07/2025	ES42 On 05-February-26			Bond Future	11.55	80.2708	80.3935	80.2708	0.00
02/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1794	2	2	2	0.00
02/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
02/07/2025	ES42 On 07-May-26			Bond Future	11.67	77.5167	77.6423	77.5167	0.00
02/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3001	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
02/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
02/07/2025	ES42 On 06-August-26			Bond Future	11.81	78.9641	79.0928	78.9641	0.00
02/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4619	4	5	4	0.00
02/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
02/07/2025	GOVI On 07-August-25			GOVI	1172.82	1172.2710	1172.8200	1172.2710	613.00
02/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1618200	161	162	161	0.00
02/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
02/07/2025	GOVI On 06-November-25			GOVI	1194.95	1194.3900	1194.9490	1194.3900	0.00
02/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	829490	82	83	82	0.00
02/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
02/07/2025	GOVI On 05-February-26			GOVI	1217.59	1217.0140	1217.5860	1217.0140	0.00
02/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	675860	67	68	67	0.00
02/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
02/07/2025	GOVI On 07-May-26			GOVI	1240.26	1239.6780	1240.2640	1239.6780	42.00
02/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	632640	63	63	63	0.00
02/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
02/07/2025	GOVI On 06-August-26			GOVI	1263.00	1262.4020	1263.0020	1262.4020	0.00
02/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	740020	73	74	73	0.00
02/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
02/07/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2025	IGOV On 07-August-25			Index Future	380.96	380.9920	380.9620	380.9920	746.00
02/07/2025	IGOV On 06-November-25			Index Future	388.24	388.2740	388.2430	388.2740	8.00
02/07/2025	IGOV On 05-February-26			Index Future	395.69	395.7200	395.6900	395.7200	0.00
02/07/2025	IGOV On 07-May-26			Index Future	403.15	403.1800	403.1500	403.1800	0.00
02/07/2025	IGOV On 06-August-26			Index Future	410.63	410.6580	410.6290	410.6580	0.00
02/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/07/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/07/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	8.2950	91.7050	8.2950	0.00
02/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/07/2025	R033 On 07-August-25			Bond Future	9.31	107.3559	107.3705	107.3559	7,150.00
02/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5482	5	5	5	0.00
02/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	34	0	0	0	0.00
02/07/2025	R033 On 06-November-25			Bond Future	9.39	104.3379	104.3529	104.3379	0.00
02/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5162	5	5	5	0.00
02/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	265	0	0	0	0.00
02/07/2025	R033 On 05-February-26			Bond Future	9.47	106.3135	106.3292	106.3135	0.00
02/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5684	6	6	6	0.00
02/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	564	1	1	1	0.00
02/07/2025	R033 On 07-May-26			Bond Future	9.57	103.2461	103.2630	103.2461	0.00
02/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5045	5	5	5	0.00
02/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1070	1	1	1	0.00
02/07/2025	R033 On 06-August-26			Bond Future	9.68	105.1530	105.1711	105.1530	0.00
02/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4509	5	5	5	0.00
02/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1792	2	2	2	0.00
02/07/2025	R035 On 07-August-25			Bond Future	9.86	97.8291	97.9355	97.8291	98,900.00
02/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14564	14	15	14	0.00
02/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3248	3	3	3	0.00
02/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3003	3	3	3	0.00
02/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5832	6	6	6	0.00
02/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4160	4	4	4	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8130	8	8	8	0.00
02/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1783	2	2	2	300.00
02/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7923	8	8	8	0.00
02/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2300	2	2	2	0.00
02/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	366	0	0	0	8,000.00
02/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	6	0	0	0	17,500.00
02/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	97	0	0	0	0.00
02/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	5	0	0	0	300.00
02/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	536	1	1	1	0.00
02/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	28	0	0	0	8,500.00
02/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	221	0	0	0	8,000.00
02/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	186	0	0	0	50.00
02/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R035 On 06-November-25			Bond Future	9.96	95.1712	95.2796	95.1712	11,545.00
02/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7026	7	7	7	0.00
02/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3870	4	4	4	0.00
02/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4640	5	5	5	0.00
02/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2518	2	3	2	0.00
02/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3070	3	3	3	0.00
02/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8120	8	8	8	0.00
02/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10596	10	11	10	0.00
02/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5857	6	6	6	250.00
02/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8216	8	8	8	0.00
02/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2277	2	2	2	300.00
02/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4207	4	4	4	300.00
02/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9268	9	9	9	0.00
02/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1741	2	2	2	2,000.00
02/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3502	3	4	3	2,000.00
02/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3623	4	4	4	2,000.00
02/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5810	6	6	6	2,000.00
02/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10785	11	11	11	0.00
02/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1356	1	1	1	250.00
02/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6088	6	6	6	0.00
02/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	362	0	0	0	0.00
02/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	55	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	401	0	0	0	0.00
02/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	909	1	1	1	0.00
02/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	953	1	1	1	0.00
02/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	2005	2	2	2	0.00
02/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	113	0	0	0	300.00
02/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	727	1	1	1	0.00
02/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1572	2	2	2	0.00
02/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	167	0	0	0	250.00
02/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	394	0	0	0	0.00
02/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	61	0	0	0	250.00
02/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	172	0	0	0	2,000.00
02/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1130	1	1	1	50.00
02/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1417	1	1	1	250.00
02/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2428	2	2	2	0.00
02/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	618	1	1	1	8,500.00
02/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	826	1	1	1	250.00
02/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	257	0	0	0	0.00
02/07/2025	R035 On 05-February-26			Bond Future	10.05	96.9734	97.0843	96.9734	0.00
02/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5049	5	5	5	0.00
02/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3700	4	4	4	2,000.00
02/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5665	6	6	6	2,000.00
02/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12264	12	12	12	0.00
02/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6640	7	7	7	0.00
02/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5916	6	6	6	0.00
02/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4571	4	5	4	0.00
02/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2773	3	3	3	250.00
02/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1216	1	1	1	250.00
02/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2130	2	2	2	0.00
02/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	679	1	1	1	250.00
02/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	829	1	1	1	0.00
02/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	121	0	0	0	2,000.00
02/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	890	1	1	1	0.00
02/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1580	2	2	2	0.00
02/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1059	1	1	1	0.00
02/07/2025	R035 On 07-May-26			Bond Future	10.16	94.2721	94.3859	94.2721	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
02/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5273	5	5	5	0.00
02/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1547	2	2	2	0.00
02/07/2025	R035 On 06-August-26			Bond Future	10.27	96.0142	96.1310	96.0142	0.00
02/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5811	6	6	6	0.00
02/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1760	2	2	2	0.00
02/07/2025	R038 On 07-August-25			Bond Future	10.44	106.9079	106.9679	106.9079	6,513.00
02/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5508	5	6	5	0.00
02/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	61	0	0	0	0.00
02/07/2025	R038 On 06-November-25			Bond Future	10.54	103.4401	103.5013	103.4401	0.00
02/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5335	5	5	5	0.00
02/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11484	11	11	11	0.00
02/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	4001	4	4	4	1,770.00
02/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	90	0	0	0	1,770.00
02/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1027	1	1	1	0.00
02/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	653	1	1	1	0.00
02/07/2025	R038 On 05-February-26			Bond Future	10.65	105.3987	105.4614	105.3987	0.00
02/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6329	6	6	6	0.00
02/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1153	1	1	1	0.00
02/07/2025	R038 On 07-May-26			Bond Future	10.77	101.8727	101.9375	101.8727	0.00
02/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	6011	6	6	6	0.00
02/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1923	2	2	2	0.00
02/07/2025	R038 On 06-August-26			Bond Future	10.90	103.7536	103.8206	103.7536	0.00
02/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7538	7	8	7	0.00
02/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2074	2	2	2	0.00
02/07/2025	R053 On 07-August-25			Bond Future	10.97	109.7337	109.8550	109.7337	22,710.00
02/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	17021	17	17	17	0.00
02/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R053 On 06-November-25			Bond Future	11.07	105.9411	106.0646	105.9411	0.00
02/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6796	7	7	7	0.00
02/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	945	1	1	1	0.00
02/07/2025	R053 On 05-February-26			Bond Future	11.17	107.9469	108.0732	107.9469	0.00
02/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5459	5	5	5	0.00
02/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2719	3	3	3	0.00
02/07/2025	R053 On 07-May-26			Bond Future	11.28	104.0911	104.2207	104.0911	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
02/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6541	6	7	6	0.00
02/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3095	3	3	3	0.00
02/07/2025	R053 On 06-August-26			Bond Future	11.39	106.0127	106.1457	106.0127	0.00
02/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9782	10	10	10	0.00
02/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2747	3	3	3	0.00
02/07/2025	R186 On 07-August-25			Bond Future	7.76	104.9683	104.9418	104.9683	160,391.00
02/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2455	2	2	2	0.00
02/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1875	2	2	2	1,983.00
02/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3167	3	3	3	0.00
02/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
02/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R186 On 06-November-25			Bond Future	7.78	106.9488	106.9219	106.9488	7,266.00
02/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	476	0	0	0	0.00
02/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	105	0	0	0	0.00
02/07/2025	R186 On 05-February-26			Bond Future	7.82	103.6682	103.6412	103.6682	0.00
02/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	626	1	1	1	0.00
02/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	117	0	0	0	0.00
02/07/2025	R186 On 07-May-26			Bond Future	7.95	105.5958	105.5691	105.5958	0.00
02/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	550	1	1	1	0.00
02/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	111	0	0	0	0.00
02/07/2025	R186 On 06-August-26			Bond Future	8.27	102.2411	102.2149	102.2411	0.00
02/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	248	0	0	0	0.00
02/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	142	0	0	0	0.00
02/07/2025	R202 On 07-August-25			Bond Future	268.70	268.6764	268.7008	268.6764	573.00
02/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
02/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2899	3	3	3	0.00
02/07/2025	R202 On 06-November-25			Bond Future	273.84	273.8115	273.8367	273.8115	460.00
02/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
02/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1803	2	2	2	0.00
02/07/2025	R202 On 05-February-26			Bond Future	273.75	273.7271	273.7533	273.7271	0.00
02/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
02/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4067	4	4	4	0.00
02/07/2025	R202 On 07-May-26			Bond Future	278.91	278.8830	278.9121	278.8830	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
02/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1362	1	1	1	0.00
02/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R202 On 06-August-26			Bond Future	278.71	278.6830	278.7131	278.6830	0.00
02/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
02/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	147	0	0	0	0.00
02/07/2025	R209 On 07-August-25			Bond Future	10.12	77.3232	77.4197	77.3232	11,175.00
02/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12141	12	12	12	0.00
02/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R209 On 06-November-25			Bond Future	10.21	75.6299	75.7283	75.6299	6,367.00
02/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5582	5	6	5	0.00
02/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	283	0	0	0	0.00
02/07/2025	R209 On 05-February-26			Bond Future	10.30	77.0619	77.1625	77.0619	0.00
02/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4209	4	4	4	0.00
02/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1059	1	1	1	0.00
02/07/2025	R209 On 07-May-26			Bond Future	10.40	75.3432	75.4462	75.3432	0.00
02/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4752	5	5	5	0.00
02/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1475	2	1	2	0.00
02/07/2025	R209 On 06-August-26			Bond Future	10.51	76.7352	76.8409	76.7352	0.00
02/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5732	6	6	6	0.00
02/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1558	2	2	2	0.00
02/07/2025	R210 On 07-August-25			Bond Future	249.56	249.2291	249.5629	249.2291	967.00
02/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1123	1	1	1	0.00
02/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R210 On 06-November-25			Bond Future	250.91	250.5683	250.9087	250.5683	300.00
02/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
02/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	1231	2	1	2	0.00
02/07/2025	R210 On 05-February-26			Bond Future	255.72	255.3728	255.7208	255.3728	0.00
02/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	2621	2	3	2	0.00
02/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R210 On 07-May-26			Bond Future	257.06	256.7051	257.0606	256.7051	0.00
02/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	1661	1	2	1	0.00
02/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R210 On 06-August-26			Bond Future	261.88	261.5129	261.8776	261.5129	0.00
02/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2038	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
02/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R213 On 07-August-25			Bond Future	8.75	95.4953	95.5461	95.4953	21,480.00
02/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11079	11	11	11	0.00
02/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R213 On 06-November-25			Bond Future	8.82	93.7448	93.7966	93.7448	77,823.00
02/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4850	5	5	5	0.00
02/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	123	0	0	0	0.00
02/07/2025	R213 On 05-February-26			Bond Future	8.89	95.5201	95.5732	95.5201	0.00
02/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4147	4	4	4	0.00
02/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	444	0	0	0	0.00
02/07/2025	R213 On 07-May-26			Bond Future	8.98	93.7439	93.7988	93.7439	0.00
02/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3744	4	4	4	0.00
02/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	790	1	1	1	0.00
02/07/2025	R213 On 06-August-26			Bond Future	9.07	95.4770	95.5338	95.4770	0.00
02/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3309	3	3	3	0.00
02/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1191	1	1	1	0.00
02/07/2025	R214 On 07-August-25			Bond Future	10.78	70.8755	70.9788	70.8755	6,210.00
02/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10892	11	11	11	0.00
02/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R214 On 06-November-25			Bond Future	10.87	68.9143	69.0195	68.9143	31,324.00
02/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4595	5	5	5	0.00
02/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	508	1	1	1	0.00
02/07/2025	R214 On 05-February-26			Bond Future	10.97	70.2192	70.3268	70.2192	0.00
02/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3246	3	3	3	0.00
02/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1695	2	2	2	0.00
02/07/2025	R214 On 07-May-26			Bond Future	11.08	68.2259	68.3360	68.2259	0.00
02/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4344	4	4	4	0.00
02/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1951	2	2	2	0.00
02/07/2025	R214 On 06-August-26			Bond Future	11.19	69.4866	69.5994	69.4866	0.00
02/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5842	6	6	6	0.00
02/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1868	2	2	2	0.00
02/07/2025	R248 On 07-August-25			Bond Future	11.07	84.7132	84.7709	84.7132	206,728.00
02/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12737	13	13	13	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
02/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0	0	0	0	0.00
02/07/2025	R248 On 06-November-25			Bond Future	11.18	81.8711	81.9301	81.8711	18,439.00
02/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4572	5	5	5	0.00
02/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	884	1	1	1	0.00
02/07/2025	R248 On 05-February-26			Bond Future	11.28	83.4215	83.4819	83.4215	0.00
02/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3632	4	4	4	0.00
02/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2457	2	2	2	0.00
02/07/2025	R248 On 07-May-26			Bond Future	11.39	80.5314	80.5936	80.5314	260.00
02/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4824	5	5	5	0.00
02/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2711	3	3	3	0.00
02/07/2025	R248 On 06-August-26			Bond Future	11.51	82.0190	82.0832	82.0190	0.00
02/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7462	7	7	7	0.00
02/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2228	2	2	2	0.00
02/07/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/07/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00