



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: 03/09/2025 TO: 03/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/09/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/09/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/09/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/09/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/09/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
03/09/2025	2029 On 06-November-25			Bond Future	140.71		140.5844	140.7118	140.5844	4,396.00
03/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	922		1	1	1	0.00
03/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
03/09/2025	2029 On 05-February-26			Bond Future	143.33		143.2011	143.3310	143.2011	0.00
03/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3221		3	3	3	0.00
03/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
03/09/2025	2029 On 07-May-26			Bond Future	144.52		144.3878	144.5209	144.3878	0.00
03/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2701		3	3	3	0.00
03/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
03/09/2025	2029 On 06-August-26			Bond Future	147.20		147.0632	147.1998	147.0632	0.00
03/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3100		3	3	3	0.00
03/09/2025	2029 On 06-August-26	144.10	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
03/09/2025	2029 On 05-November-26			Bond Future	148.30	148.1635	148.3039	148.1635	0.00
03/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	744	1	1	1	0.00
03/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2030 On 06-November-25			Bond Future	8.17	101.5583	101.6197	101.5583	138,789.00
03/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4653	5	5	5	0.00
03/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3595	4	4	4	300.00
03/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6414	6	6	6	0.00
03/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	1991	2	2	2	300.00
03/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	5	0	0	0	0.00
03/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
03/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	92	0	0	0	0.00
03/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
03/09/2025	2030 On 05-February-26			Bond Future	8.22	99.4159	99.4785	99.4159	52,847.00
03/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4139	4	4	4	0.00
03/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	39	0	0	0	0.00
03/09/2025	2030 On 07-May-26			Bond Future	8.29	101.2357	101.3000	101.2357	0.00
03/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3544	3	4	3	0.00
03/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	171	0	0	0	0.00
03/09/2025	2030 On 06-August-26			Bond Future	8.38	99.0778	99.1439	99.0778	0.00
03/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	2860	3	3	3	0.00
03/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	420	0	0	0	0.00
03/09/2025	2030 On 05-November-26			Bond Future	8.48	100.7983	100.8666	100.7983	0.00
03/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1388	1	1	1	0.00
03/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1637	2	2	2	0.00
03/09/2025	2031 On 06-November-25			Bond Future	110.79	110.7299	110.7900	110.7299	1,416.00
03/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1104	1	1	1	0.00
03/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	4	0	0	0	0.00
03/09/2025	2031 On 05-February-26			Bond Future	110.45	110.3915	110.4529	110.3915	0.00
03/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	22	0	0	0	0.00
03/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1330	1	1	1	0.00
03/09/2025	2031 On 07-May-26			Bond Future	112.50	112.4386	112.5016	112.4386	0.00
03/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	18	0	0	0	0.00
03/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1357	1	1	1	0.00
03/09/2025	2031 On 06-August-26			Bond Future	112.15	112.0810	112.1459	112.0810	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
03/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
03/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1664	2	2	2	0.00
03/09/2025	2031 On 05-November-26			Bond Future	114.12	114.0545	114.1217	114.0545	0.00
03/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2632	3	3	3	0.00
03/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2032 On 06-November-25			Bond Future	8.90	97.7895	97.8262	97.7895	155,530.00
03/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	6831	7	7	7	0.00
03/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2529	3	3	3	300.00
03/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	4587	5	5	5	300.00
03/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	8818	9	9	9	0.00
03/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
03/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	22	0	0	0	0.00
03/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	210	0	0	0	0.00
03/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
03/09/2025	2032 On 05-February-26			Bond Future	8.98	99.5859	99.6233	99.5859	0.00
03/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5313	5	5	5	0.00
03/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	120	0	0	0	0.00
03/09/2025	2032 On 07-May-26			Bond Future	9.06	97.2493	97.2879	97.2493	0.00
03/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	4936	5	5	5	0.00
03/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	352	0	0	0	0.00
03/09/2025	2032 On 06-August-26			Bond Future	9.16	99.0273	99.0675	99.0273	0.00
03/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4593	5	5	5	0.00
03/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	642	1	1	1	0.00
03/09/2025	2032 On 05-November-26			Bond Future	9.28	96.5902	96.6320	96.5902	0.00
03/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2112	2	2	2	0.00
03/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2591	3	3	3	0.00
03/09/2025	2033 On 06-November-25			Bond Future	132.67	132.5712	132.6749	132.5712	8,490.00
03/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
03/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	465	1	0	1	0.00
03/09/2025	2033 On 05-February-26			Bond Future	135.14	135.0388	135.1445	135.0388	0.00
03/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2264	2	2	2	0.00
03/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2033 On 07-May-26			Bond Future	136.08	135.9718	136.0801	135.9718	0.00
03/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	920	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
03/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2033 On 06-August-26			Bond Future	138.60	138.4913	138.6027	138.4913	0.00
03/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4353	4	4	4	0.00
03/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2033 On 05-November-26			Bond Future	139.45	139.3361	139.4507	139.3361	0.00
03/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2191	2	2	2	0.00
03/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2037 On 06-November-25			Bond Future	10.22	91.0424	91.0311	91.0424	184,363.00
03/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8032	8	8	8	0.00
03/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	4692	5	5	5	300.00
03/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	10778	11	11	11	0.00
03/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2344	2	2	2	300.00
03/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	119	0	0	0	0.00
03/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
03/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	659	1	1	1	0.00
03/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	7	0	0	0	0.00
03/09/2025	2037 On 05-February-26			Bond Future	10.32	88.4563	88.4449	88.4563	5.00
03/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5483	5	5	5	0.00
03/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	12877	13	13	13	0.00
03/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6417	6	6	6	1,030.00
03/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4180	4	4	4	1,970.00
03/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	10663	11	11	11	0.00
03/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	8652	9	9	9	0.00
03/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6227	6	6	6	0.00
03/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3210	3	3	3	1,930.00
03/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	325	0	0	0	1,930.00
03/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1273	1	1	1	0.00
03/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	108	0	0	0	1,930.00
03/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	39	0	0	0	1,970.00
03/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	817	1	1	1	0.00
03/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	10	0	0	0	1,030.00
03/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	299	0	0	0	0.00
03/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	452	0	0	0	0.00
03/09/2025	2037 On 07-May-26			Bond Future	10.43	90.0754	90.0642	90.0754	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
03/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	5858	6	6	6	0.00
03/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	10697	11	11	11	0.00
03/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4407	4	4	4	142.00
03/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	180	0	0	0	142.00
03/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1446	1	1	1	0.00
03/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	876	1	1	1	0.00
03/09/2025	2037 On 06-August-26			Bond Future	10.55	87.4624	87.4517	87.4624	0.00
03/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7273	7	7	7	0.00
03/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	5651	6	6	6	0.00
03/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3631	4	4	4	0.00
03/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2073	2	2	2	2,541.00
03/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2795	3	3	3	2,541.00
03/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	5174	5	5	5	0.00
03/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1532	2	2	2	2,541.00
03/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	1009	1	1	1	0.00
03/09/2025	2037 On 05-November-26			Bond Future	10.68	88.9802	88.9701	88.9802	0.00
03/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3517	4	4	4	0.00
03/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3844	4	4	4	0.00
03/09/2025	2038 On 06-November-25			Bond Future	142.73	142.4990	142.7343	142.4990	2,621.00
03/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
03/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	1146	1	1	1	0.00
03/09/2025	2038 On 05-February-26			Bond Future	143.21	142.9729	143.2128	142.9729	0.00
03/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	13	0	0	0	0.00
03/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2038 On 07-May-26			Bond Future	145.87	145.6243	145.8694	145.6243	0.00
03/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1339	1	1	1	0.00
03/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2038 On 06-August-26			Bond Future	146.36	146.1067	146.3574	146.1067	0.00
03/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1637	1	2	1	0.00
03/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2038 On 05-November-26			Bond Future	148.94	148.6808	148.9375	148.6808	0.00
03/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2627	2	3	2	0.00
03/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2040 On 06-November-25			Bond Future	10.68	90.5341	90.3541	90.5341	35,765.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7207	7	7	7	0.00
03/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	27	0	0	0	0.00
03/09/2025	2040 On 05-February-26			Bond Future	10.79	87.6882	87.5049	87.6882	36,614.00
03/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5097	5	5	5	0.00
03/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	13910	14	14	14	0.00
03/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	6693	7	7	7	475.00
03/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1289	1	1	1	680.00
03/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2247	2	2	2	0.00
03/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3629	4	4	4	0.00
03/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1318	1	1	1	680.00
03/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2475	2	2	2	680.00
03/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	4168	4	4	4	0.00
03/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	11	0	0	0	475.00
03/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	367	0	0	0	0.00
03/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	713	1	1	1	0.00
03/09/2025	2040 On 07-May-26			Bond Future	10.90	89.2931	89.1069	89.2931	0.00
03/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	5824	6	6	6	0.00
03/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8335	8	8	8	0.00
03/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6040	6	6	6	0.00
03/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2485	3	2	3	1,460.00
03/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7435	8	7	8	0.00
03/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	9828	10	10	10	0.00
03/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	3706	4	4	4	820.00
03/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	342	0	0	0	820.00
03/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	690	1	1	1	820.00
03/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2334	2	2	2	0.00
03/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	1068	1	1	1	1,460.00
03/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3774	4	4	4	0.00
03/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	531	1	1	1	1,460.00
03/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1143	1	1	1	0.00
03/09/2025	2040 On 06-August-26			Bond Future	11.03	86.4151	86.2262	86.4151	0.00
03/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	7907	8	8	8	0.00
03/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	1114	1	1	1	0.00
03/09/2025	2040 On 05-November-26			Bond Future	11.16	87.9142	87.7228	87.9142	0.00
03/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	3771	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
03/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4374	4	4	4	0.00
03/09/2025	2044 On 06-November-25			Bond Future	10.96	85.3042	85.1545	85.3042	129,716.00
03/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	5947	6	6	6	0.00
03/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8051	8	8	8	0.00
03/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	6629	7	7	7	0.00
03/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	7768	8	8	8	0.00
03/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	2657	3	3	3	11,000.00
03/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5216	5	5	5	0.00
03/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	136	0	0	0	11,000.00
03/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	724	1	1	1	0.00
03/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	21	0	0	0	5,600.00
03/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	49	0	0	0	5,800.00
03/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	17	0	0	0	5,800.00
03/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	81	0	0	0	0.00
03/09/2025	2044 On 05-February-26			Bond Future	11.06	82.4874	82.3351	82.4874	16.00
03/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4268	4	4	4	0.00
03/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	3806	4	4	4	0.00
03/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4011	4	4	4	0.00
03/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3037	3	3	3	0.00
03/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	1945	2	2	2	9,000.00
03/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	555	1	1	1	9,000.00
03/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7590	7	8	7	0.00
03/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1823	2	2	2	4,500.00
03/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	3049	3	3	3	0.00
03/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1204	1	1	1	4,500.00
03/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1313	1	1	1	9,000.00
03/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	1086	1	1	1	0.00
03/09/2025	2044 On 07-May-26			Bond Future	11.18	83.9971	83.8424	83.9971	0.00
03/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5334	5	5	5	0.00
03/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1443	1	1	1	0.00
03/09/2025	2044 On 06-August-26			Bond Future	11.30	81.1475	80.9906	81.1475	0.00
03/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	7883	8	8	8	0.00
03/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1222	1	1	1	0.00
03/09/2025	2044 On 05-November-26			Bond Future	11.43	82.5550	82.3961	82.5550	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
03/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	3911	4	4	4	0.00
03/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4488	4	4	4	0.00
03/09/2025	2046 On 06-November-25			Bond Future	121.07	120.9706	121.0731	120.9706	19,630.00
03/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
03/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4337	4	4	4	0.00
03/09/2025	2046 On 05-February-26			Bond Future	123.33	123.2222	123.3269	123.2222	0.00
03/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1677	2	2	2	0.00
03/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2046 On 07-May-26			Bond Future	123.31	123.1987	123.3059	123.1987	0.00
03/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
03/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1644	2	2	2	0.00
03/09/2025	2046 On 06-August-26			Bond Future	125.59	125.4810	125.5909	125.4810	0.00
03/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3211	3	3	3	0.00
03/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2046 On 05-November-26			Bond Future	125.46	125.3468	125.4601	125.3468	0.00
03/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
03/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	20	0	0	0	0.00
03/09/2025	2050 On 06-November-25			Bond Future	122.22	122.1053	122.2186	122.1053	17,837.00
03/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
03/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2201	2	2	2	0.00
03/09/2025	2050 On 05-February-26			Bond Future	122.07	121.9507	122.0661	121.9507	0.00
03/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
03/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	754	1	1	1	0.00
03/09/2025	2050 On 07-May-26			Bond Future	124.33	124.2122	124.3305	124.2122	0.00
03/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	260	0	0	0	0.00
03/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2050 On 06-August-26			Bond Future	124.17	124.0448	124.1662	124.0448	0.00
03/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	896	1	1	1	0.00
03/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
03/09/2025	2050 On 05-November-26			Bond Future	126.35	126.2299	126.3547	126.2299	0.00
03/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2515	2	3	2	0.00
03/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
03/09/2025	8607 On 21-December-26			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
03/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	AL37 On 06-November-25			Index Future	1194.35	1193.7710	1194.3520	1193.7710	0.00
03/09/2025	AL37 On 05-February-26			Index Future	1216.29	1215.7010	1216.2930	1215.7010	0.00
03/09/2025	AL37 On 07-May-26			Index Future	1238.58	1237.9710	1238.5760	1237.9710	0.00
03/09/2025	AL37 On 06-August-26			Index Future	1261.02	1260.3980	1261.0170	1260.3980	0.00
03/09/2025	AL37 On 05-November-26			Index Future	1283.25	1282.6170	1283.2510	1282.6170	0.00
03/09/2025	AL7T On 06-November-25			Index Future	1453.57	1453.5590	1453.5740	1453.5590	0.00
03/09/2025	AL7T On 05-February-26			Index Future	1480.28	1480.2620	1480.2770	1480.2620	0.00
03/09/2025	AL7T On 07-May-26			Index Future	1507.40	1507.3780	1507.3960	1507.3780	0.00
03/09/2025	AL7T On 06-August-26			Index Future	1534.71	1534.6860	1534.7080	1534.6860	0.00
03/09/2025	AL7T On 05-November-26			Index Future	1561.77	1561.7410	1561.7670	1561.7410	0.00
03/09/2025	ALBI On 06-November-25			Index Future	1231.31	1231.7850	1231.3050	1231.7850	76.00
03/09/2025	ALBI On 05-February-26			Index Future	1253.93	1254.4140	1253.9250	1254.4140	0.00
03/09/2025	ALBI On 07-May-26			Index Future	1276.90	1277.3930	1276.8970	1277.3930	0.00
03/09/2025	ALBI On 06-August-26			Index Future	1300.03	1300.5350	1300.0330	1300.5350	0.00
03/09/2025	ALBI On 05-November-26			Index Future	1322.96	1323.4610	1322.9550	1323.4610	0.00
03/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C048 On 28-February-48			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
03/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	ES33 On 06-November-25			Bond Future	10.29	86.2686	86.3858	86.2686	0.00
03/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7736	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
03/09/2025	ES33 On 05-February-26			Bond Future	10.42	87.8743	87.9938	87.8743	0.00
03/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4798	5	5	5	0.00
03/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
03/09/2025	ES33 On 07-May-26			Bond Future	10.55	85.7093	85.8315	85.7093	0.00
03/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4951	5	5	5	0.00
03/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
03/09/2025	ES33 On 06-August-26			Bond Future	10.70	87.2961	87.4212	87.2961	0.00
03/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5553	5	6	5	0.00
03/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
03/09/2025	ES33 On 05-November-26			Bond Future	10.87	85.0401	85.1682	85.0401	0.00
03/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
03/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	160	0	0	0	0.00
03/09/2025	ES42 On 06-November-25			Bond Future	11.24	80.2263	80.0583	80.2263	0.00
03/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6724	7	7	7	0.00
03/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
03/09/2025	ES42 On 05-February-26			Bond Future	11.36	81.7195	81.5485	81.7195	0.00
03/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2949	3	3	3	0.00
03/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
03/09/2025	ES42 On 07-May-26			Bond Future	11.48	78.9700	78.7963	78.9700	0.00
03/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4155	4	4	4	0.00
03/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
03/09/2025	ES42 On 06-August-26			Bond Future	11.61	80.4307	80.2544	80.4307	0.00
03/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5780	6	6	6	0.00
03/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
03/09/2025	ES42 On 05-November-26			Bond Future	11.76	77.5815	77.4029	77.5815	0.00
03/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
03/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	562	0	1	0	0.00
03/09/2025	GOVI On 06-November-25			GOVI	1211.34	1211.8050	1211.3420	1211.8050	604.00
03/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	993420	100	99	100	0.00
03/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
03/09/2025	GOVI On 05-February-26			GOVI	1233.60	1234.0670	1233.5950	1234.0670	0.00
03/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	835950	84	84	84	0.00
03/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	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
03/09/2025	GOVI On 07-May-26			GOVI	1256.20	1256.6730	1256.1950	1256.6730	42.00
03/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	791950	80	79	80	0.00
03/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
03/09/2025	GOVI On 06-August-26			GOVI	1278.96	1279.4390	1278.9550	1279.4390	0.00
03/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	899550	90	90	90	0.00
03/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
03/09/2025	GOVI On 05-November-26			GOVI	1301.51	1301.9940	1301.5060	1301.9940	0.00
03/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	245060	25	25	25	0.00
03/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
03/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2025	IGOV On 06-November-25			Index Future	392.11	391.7450	392.1130	391.7450	754.00
03/09/2025	IGOV On 05-February-26			Index Future	399.41	399.0370	399.4120	399.0370	0.00
03/09/2025	IGOV On 07-May-26			Index Future	406.82	406.4400	406.8230	406.4400	0.00
03/09/2025	IGOV On 06-August-26			Index Future	414.29	413.8950	414.2860	413.8950	0.00
03/09/2025	IGOV On 05-November-26			Index Future	421.68	421.2810	421.6800	421.2810	0.00
03/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
03/09/2025	R033 On 06-November-25			Bond Future	9.10	105.8718	105.9152	105.8718	28,586.00
03/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	6465	6	6	6	0.00
03/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	5	0	0	0	0.00
03/09/2025	R033 On 05-February-26			Bond Future	9.18	107.8167	107.8609	107.8167	0.00
03/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	6732	7	7	7	0.00
03/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	81	0	0	0	0.00
03/09/2025	R033 On 07-May-26			Bond Future	9.27	104.7472	104.7929	104.7472	0.00
03/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	5815	6	6	6	0.00
03/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	311	0	0	0	0.00
03/09/2025	R033 On 06-August-26			Bond Future	9.37	106.6622	106.7094	106.6622	0.00
03/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5015	5	5	5	0.00
03/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	760	1	1	1	0.00
03/09/2025	R033 On 05-November-26			Bond Future	9.49	103.4751	103.5242	103.4751	0.00
03/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	1965	2	2	2	0.00
03/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2718	3	3	3	0.00
03/09/2025	R035 On 06-November-25			Bond Future	9.69	96.8233	96.8116	96.8233	119,773.00
03/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8304	8	8	8	0.00
03/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12067	12	12	12	0.00
03/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4216	4	4	4	2,000.00
03/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4366	4	4	4	2,000.00
03/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	6953	7	7	7	2,000.00
03/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12262	12	12	12	0.00
03/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7006	7	7	7	250.00
03/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	9582	10	10	10	0.00
03/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2007	2	2	2	2,000.00
03/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	2679	3	3	3	300.00
03/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5078	5	5	5	300.00
03/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	10687	11	11	11	0.00
03/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	3677	4	4	4	0.00
03/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7267	7	7	7	0.00
03/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	9481	9	9	9	0.00
03/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	5595	6	6	6	0.00
03/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	4669	5	5	5	0.00
03/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	2983	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
03/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1534	2	2	2	250.00
03/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	9	0	0	0	0.00
03/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	350	0	0	0	250.00
03/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	1074	1	1	1	0.00
03/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	93	0	0	0	250.00
03/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	42	0	0	0	8,500.00
03/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
03/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	205	0	0	0	50.00
03/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
03/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	66	0	0	0	0.00
03/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	441	0	0	0	0.00
03/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	135	0	0	0	0.00
03/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	739	1	1	1	0.00
03/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
03/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	11	0	0	0	0.00
03/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
03/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	12	0	0	0	0.00
03/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	119	0	0	0	0.00
03/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
03/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	3	0	0	0	0.00
03/09/2025	R035 On 05-February-26			Bond Future	9.79	98.6020	98.5901	98.6020	0.00
03/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	5797	6	6	6	0.00
03/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4265	4	4	4	2,000.00
03/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	6497	7	6	7	2,000.00
03/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	13652	14	14	14	0.00
03/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3216	3	3	3	250.00
03/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5254	5	5	5	0.00
03/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	7593	8	8	8	0.00
03/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	6780	7	7	7	0.00
03/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	188	0	0	0	0.00
03/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	125	0	0	0	250.00
03/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	393	0	0	0	250.00
03/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	1068	1	1	1	0.00
03/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	3	0	0	0	2,000.00
03/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	215	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
03/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	639	1	1	1	0.00
03/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	301	0	0	0	0.00
03/09/2025	R035 On 07-May-26			Bond Future	9.88	95.9043	95.8927	95.9043	0.00
03/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	5911	6	6	6	0.00
03/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5102	5	5	5	0.00
03/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3325	3	3	3	0.00
03/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2005	2	2	2	200.00
03/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5299	5	5	5	0.00
03/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3482	3	3	3	0.00
03/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2114	2	2	2	350.00
03/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	1962	2	2	2	250.00
03/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3262	3	3	3	0.00
03/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5024	5	5	5	0.00
03/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	937	1	1	1	250.00
03/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1852	2	2	2	250.00
03/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3334	3	3	3	0.00
03/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1691	2	2	2	350.00
03/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	3090	3	3	3	0.00
03/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	845	1	1	1	350.00
03/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1805	2	2	2	200.00
03/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	3263	3	3	3	0.00
03/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	910	1	1	1	200.00
03/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	679	1	1	1	0.00
03/09/2025	R035 On 06-August-26			Bond Future	9.99	97.6581	97.6471	97.6581	0.00
03/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6483	6	6	6	0.00
03/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	917	1	1	1	0.00
03/09/2025	R035 On 05-November-26			Bond Future	10.12	94.8552	94.8448	94.8552	0.00
03/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3099	3	3	3	0.00
03/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3563	4	4	4	0.00
03/09/2025	R038 On 06-November-25			Bond Future	10.30	105.1910	105.1799	105.1910	6,667.00
03/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	6420	6	6	6	0.00
03/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13073	13	13	13	0.00
03/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	4833	5	5	5	1,770.00
03/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	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
03/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	181	0	0	0	0.00
03/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	60	0	0	0	0.00
03/09/2025	R038 On 05-February-26			Bond Future	10.41	107.1234	107.1121	107.1234	0.00
03/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7180	7	7	7	0.00
03/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	353	0	0	0	0.00
03/09/2025	R038 On 07-May-26			Bond Future	10.52	103.5999	103.5890	103.5999	0.00
03/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	6662	7	7	7	0.00
03/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	922	1	1	1	0.00
03/09/2025	R038 On 06-August-26			Bond Future	10.64	105.4936	105.4832	105.4936	0.00
03/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8323	8	8	8	0.00
03/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	1197	1	1	1	0.00
03/09/2025	R038 On 05-November-26			Bond Future	10.78	101.8446	101.8351	101.8446	0.00
03/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	3695	4	4	4	0.00
03/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	4066	4	4	4	0.00
03/09/2025	R053 On 06-November-25			Bond Future	10.83	108.3248	108.2133	108.3248	28,907.00
03/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	8097	8	8	8	0.00
03/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	98	0	0	0	0.00
03/09/2025	R053 On 05-February-26			Bond Future	10.93	110.3146	110.2012	110.3146	0.00
03/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6170	6	6	6	0.00
03/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1303	1	1	1	0.00
03/09/2025	R053 On 07-May-26			Bond Future	11.03	106.4725	106.3575	106.4725	10,000.00
03/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7321	7	7	7	0.00
03/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1739	2	2	2	0.00
03/09/2025	R053 On 06-August-26			Bond Future	11.14	108.4185	108.3023	108.4185	0.00
03/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	10882	11	11	11	0.00
03/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1691	2	2	2	0.00
03/09/2025	R053 On 05-November-26			Bond Future	11.26	104.4421	104.3248	104.4421	0.00
03/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5204	5	5	5	0.00
03/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5655	6	6	6	0.00
03/09/2025	R186 On 06-November-25			Bond Future	7.62	107.0946	107.0969	107.0946	91,758.00
03/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	548	1	1	1	0.00
03/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	2	0	0	0	0.00
03/09/2025	R186 On 05-February-26			Bond Future	7.67	103.7579	103.7603	103.7579	0.00
03/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	639	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
03/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	11	0	0	0	0.00
03/09/2025	R186 On 07-May-26			Bond Future	7.79	105.6573	105.6603	105.6573	0.00
03/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	552	1	1	1	0.00
03/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	22	0	0	0	0.00
03/09/2025	R186 On 06-August-26			Bond Future	8.07	102.2842	102.2880	102.2842	0.00
03/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	244	0	0	0	0.00
03/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	66	0	0	0	0.00
03/09/2025	R186 On 05-November-26			Bond Future	10.14	104.0600	104.0649	104.0600	0.00
03/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	17	0	0	0	0.00
03/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	250	0	0	0	0.00
03/09/2025	R202 On 06-November-25			Bond Future	277.07	276.5643	277.0736	276.5643	1,033.00
03/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1434	1	1	1	0.00
03/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
03/09/2025	R202 On 05-February-26			Bond Future	276.86	276.3427	276.8618	276.3427	0.00
03/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
03/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	958	1	1	1	0.00
03/09/2025	R202 On 07-May-26			Bond Future	282.00	281.4677	281.9980	281.4677	0.00
03/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4448	4	4	4	0.00
03/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
03/09/2025	R202 On 06-August-26			Bond Future	281.77	281.2248	281.7667	281.2248	0.00
03/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	2907	2	3	2	0.00
03/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
03/09/2025	R202 On 05-November-26			Bond Future	286.73	286.1796	286.7340	286.1796	0.00
03/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6274	6	6	6	0.00
03/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
03/09/2025	R209 On 06-November-25			Bond Future	9.94	77.0284	77.1545	77.0284	19,819.00
03/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	6734	7	7	7	0.00
03/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	8	0	0	0	0.00
03/09/2025	R209 On 05-February-26			Bond Future	10.03	78.4434	78.5719	78.4434	0.00
03/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	4919	5	5	5	0.00
03/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	359	0	0	0	0.00
03/09/2025	R209 On 07-May-26			Bond Future	10.12	76.7282	76.8595	76.7282	0.00
03/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5371	5	5	5	0.00
03/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	682	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
03/09/2025	R209 On 06-August-26			Bond Future	10.23	78.1311	78.2654	78.1311	0.00
03/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6447	6	6	6	0.00
03/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	848	1	1	1	0.00
03/09/2025	R209 On 05-November-26			Bond Future	10.34	76.3391	76.4764	76.3391	0.00
03/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3078	3	3	3	0.00
03/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	3189	3	3	3	0.00
03/09/2025	R210 On 06-November-25			Bond Future	252.66	252.6469	252.6595	252.6469	1,206.00
03/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	520	1	1	1	0.00
03/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
03/09/2025	R210 On 05-February-26			Bond Future	257.36	257.3493	257.3625	257.3493	0.00
03/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4262	4	4	4	0.00
03/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
03/09/2025	R210 On 07-May-26			Bond Future	258.64	258.6225	258.6372	258.6225	0.00
03/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3237	3	3	3	0.00
03/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
03/09/2025	R210 On 06-August-26			Bond Future	263.43	263.4141	263.4309	263.4141	0.00
03/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3591	4	4	4	0.00
03/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
03/09/2025	R210 On 05-November-26			Bond Future	264.52	264.5021	264.5217	264.5021	0.00
03/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11192	11	11	11	0.00
03/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
03/09/2025	R213 On 06-November-25			Bond Future	8.51	94.9549	95.0273	94.9549	84,626.00
03/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	5958	6	6	6	0.00
03/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	1	0	0	0	0.00
03/09/2025	R213 On 05-February-26			Bond Future	8.58	96.6993	96.7731	96.6993	23.00
03/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	4966	5	5	5	0.00
03/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	63	0	0	0	0.00
03/09/2025	R213 On 07-May-26			Bond Future	8.65	94.9182	94.9938	94.9182	0.00
03/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4379	4	4	4	0.00
03/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	230	0	0	0	0.00
03/09/2025	R213 On 06-August-26			Bond Future	8.73	96.6544	96.7321	96.6544	0.00
03/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	3804	4	4	4	0.00
03/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	488	1	0	1	0.00
03/09/2025	R213 On 05-November-26			Bond Future	8.85	94.7857	94.8656	94.7857	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
03/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1751	2	2	2	0.00
03/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	2075	2	2	2	0.00
03/09/2025	R214 On 06-November-25			Bond Future	10.62	70.4649	70.4248	70.4649	36,853.00
03/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	5535	6	6	6	0.00
03/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	42	0	0	0	0.00
03/09/2025	R214 On 05-February-26			Bond Future	10.72	71.7594	71.7185	71.7594	0.00
03/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	3766	4	4	4	0.00
03/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	823	1	1	1	0.00
03/09/2025	R214 On 07-May-26			Bond Future	10.82	69.7753	69.7340	69.7753	0.00
03/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	4846	5	5	5	0.00
03/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	1056	1	1	1	0.00
03/09/2025	R214 On 06-August-26			Bond Future	10.93	71.0513	71.0098	71.0513	0.00
03/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6427	6	6	6	0.00
03/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	1043	1	1	1	0.00
03/09/2025	R214 On 05-November-26			Bond Future	11.04	68.9902	68.9486	68.9902	0.00
03/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3298	3	3	3	0.00
03/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3700	4	4	4	0.00
03/09/2025	R248 On 06-November-25			Bond Future	10.94	83.6604	83.5763	83.6604	218,798.00
03/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5467	6	5	6	0.00
03/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	133	0	0	0	0.00
03/09/2025	R248 On 05-February-26			Bond Future	11.04	85.1973	85.1117	85.1973	0.00
03/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4081	4	4	4	0.00
03/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1277	1	1	1	0.00
03/09/2025	R248 On 07-May-26			Bond Future	11.15	82.3175	82.2308	82.3175	260.00
03/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5324	5	5	5	0.00
03/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1573	2	2	2	0.00
03/09/2025	R248 On 06-August-26			Bond Future	11.26	83.8227	83.7350	83.8227	0.00
03/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8138	8	8	8	0.00
03/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1252	1	1	1	0.00
03/09/2025	R248 On 05-November-26			Bond Future	11.38	80.8421	80.7536	80.8421	0.00
03/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4061	4	4	4	0.00
03/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4532	4	5	4	0.00
03/09/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00