



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: 03/11/2025 TO: 03/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	2029 On 06-November-25			Bond Future	142.01	142.0051	142.0120	142.0051	2,387.00
03/11/2025	2029 On 06-November-25	139.79	Call	Bond Future	2222	2	2	2	0.00
03/11/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2029 On 05-February-26			Bond Future	144.61	144.5990	144.6062	144.5990	1,833.00
03/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4496	4	4	4	0.00
03/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2029 On 07-May-26			Bond Future	145.84	145.8328	145.8399	145.8328	2,542.00
03/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4020	4	4	4	0.00
03/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2029 On 06-August-26			Bond Future	148.52	148.5092	148.5170	148.5092	0.00
03/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4417	4	4	4	0.00
03/11/2025	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
03/11/2025	2029 On 05-November-26			Bond Future	149.68	149.6679	149.6755	149.6679	0.00
03/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2116	2	2	2	0.00
03/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2030 On 06-November-25			Bond Future	7.71	103.2424	103.2614	103.2424	65,787.00
03/11/2025	2030 On 06-November-25	9.54	Call	Bond Future	6294	6	6	6	0.00
03/11/2025	2030 On 06-November-25	9.22	Call	Bond Future	5231	5	5	5	300.00
03/11/2025	2030 On 06-November-25	10.08	Call	Bond Future	8056	8	8	8	0.00
03/11/2025	2030 On 06-November-25	8.72	Call	Bond Future	3541	4	4	4	300.00
03/11/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
03/11/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2030 On 05-February-26			Bond Future	7.73	101.0947	101.1141	101.0947	165,902.00
03/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5735	6	6	6	0.00
03/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2030 On 07-May-26			Bond Future	7.76	102.9554	102.9751	102.9554	5,220.00
03/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5051	5	5	5	0.00
03/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	3	0	0	0	0.00
03/11/2025	2030 On 06-August-26			Bond Future	7.81	100.8106	100.8310	100.8106	338.00
03/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4158	4	4	4	0.00
03/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	31	0	0	0	0.00
03/11/2025	2030 On 05-November-26			Bond Future	7.86	102.5796	102.6006	102.5796	0.00
03/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	1928	2	2	2	0.00
03/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	442	0	0	0	0.00
03/11/2025	2031 On 06-November-25			Bond Future	112.47	112.6343	112.4665	112.6343	740.00
03/11/2025	2031 On 06-November-25	109.69	Call	Bond Future	2777	3	3	3	0.00
03/11/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2031 On 05-February-26			Bond Future	112.13	112.3020	112.1312	112.3020	1,013.00
03/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	695	1	1	1	0.00
03/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	324	0	0	0	0.00
03/11/2025	2031 On 07-May-26			Bond Future	114.22	114.3959	114.2218	114.3959	736.00
03/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	860	1	1	1	0.00
03/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	478	0	0	0	0.00
03/11/2025	2031 On 06-August-26			Bond Future	113.89	114.0675	113.8897	114.0675	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
03/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	795	1	1	1	0.00
03/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	715	1	1	1	0.00
03/11/2025	2031 On 05-November-26			Bond Future	115.92	116.0962	115.9156	116.0962	0.00
03/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4434	5	4	5	0.00
03/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	9	0	0	0	0.00
03/11/2025	2032 On 06-November-25			Bond Future	8.30	100.6275	100.7036	100.6275	12,971.00
03/11/2025	2032 On 06-November-25	10.42	Call	Bond Future	9708	10	10	10	0.00
03/11/2025	2032 On 06-November-25	9.40	Call	Bond Future	5197	5	5	5	300.00
03/11/2025	2032 On 06-November-25	9.90	Call	Bond Future	7443	7	7	7	300.00
03/11/2025	2032 On 06-November-25	10.89	Call	Bond Future	11695	12	12	12	0.00
03/11/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
03/11/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2032 On 05-February-26			Bond Future	8.35	102.4406	102.5182	102.4406	122,776.00
03/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8088	8	8	8	0.00
03/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2032 On 07-May-26			Bond Future	8.40	100.1660	100.2450	100.1660	38,369.00
03/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	7550	7	8	7	0.00
03/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	9	0	0	0	0.00
03/11/2025	2032 On 06-August-26			Bond Future	8.46	101.9797	102.0604	101.9797	0.00
03/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	6988	7	7	7	0.00
03/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	45	0	0	0	0.00
03/11/2025	2032 On 05-November-26			Bond Future	8.54	99.6120	99.6944	99.6120	0.00
03/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3277	3	3	3	0.00
03/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	693	1	1	1	0.00
03/11/2025	2033 On 06-November-25			Bond Future	135.75	135.7623	135.7485	135.7623	8,701.00
03/11/2025	2033 On 06-November-25	133.14	Call	Bond Future	2609	3	3	3	0.00
03/11/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2033 On 05-February-26			Bond Future	138.23	138.2422	138.2283	138.2422	2,694.00
03/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	5348	5	5	5	0.00
03/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2033 On 07-May-26			Bond Future	139.24	139.2550	139.2407	139.2550	11,412.00
03/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	4081	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
03/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2033 On 06-August-26			Bond Future	141.80	141.8108	141.7966	141.8108	0.00
03/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	7547	8	8	8	0.00
03/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2033 On 05-November-26			Bond Future	142.73	142.7465	142.7318	142.7465	0.00
03/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	5472	5	5	5	0.00
03/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2037 On 06-November-25			Bond Future	9.31	96.6268	96.7641	96.6268	28,245.00
03/11/2025	2037 On 06-November-25	11.63	Call	Bond Future	13757	14	14	14	0.00
03/11/2025	2037 On 06-November-25	10.50	Call	Bond Future	7418	7	7	7	300.00
03/11/2025	2037 On 06-November-25	11.00	Call	Bond Future	10305	10	10	10	300.00
03/11/2025	2037 On 06-November-25	12.16	Call	Bond Future	16510	16	17	16	0.00
03/11/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
03/11/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2037 On 05-February-26			Bond Future	9.38	94.1093	94.2493	94.1093	114,957.00
03/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	10836	11	11	11	0.00
03/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	16428	16	16	16	0.00
03/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	9170	9	9	9	1,970.00
03/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	14349	14	14	14	0.00
03/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	11707	12	12	12	0.00
03/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	7751	8	8	8	0.00
03/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	18671	19	19	19	0.00
03/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	11923	12	12	12	1,030.00
03/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	2353	2	2	2	0.00
03/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	4613	4	5	4	0.00
03/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	125	0	0	0	11,500.00
03/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	653	1	1	1	11,500.00
03/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
03/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	9	0	0	0	0.00
03/11/2025	2037 On 05-February-26	11.86	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
03/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
03/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	3	0	0	0	0.00
03/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2037 On 07-May-26			Bond Future	9.46	95.8414	95.9840	95.8414	87,488.00
03/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	10918	11	11	11	0.00
03/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	16437	16	16	16	0.00
03/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	8930	9	9	9	142.00
03/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2033	2	2	2	1,500.00
03/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	4284	4	4	4	0.00
03/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	908	1	1	1	1,500.00
03/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1824	2	2	2	0.00
03/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	553	1	1	1	1,500.00
03/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	3879	4	4	4	0.00
03/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
03/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	50	0	0	0	0.00
03/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	16	0	0	0	0.00
03/11/2025	2037 On 06-August-26			Bond Future	9.54	93.3171	93.4624	93.3171	2,539.00
03/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	12318	12	12	12	0.00
03/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	10237	10	10	10	0.00
03/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	7190	7	7	7	0.00
03/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	4055	4	4	4	2,541.00
03/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	343	0	0	0	2,541.00
03/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1145	1	1	1	0.00
03/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	107	0	0	0	2,541.00
03/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	42	0	0	0	0.00
03/11/2025	2037 On 05-November-26			Bond Future	9.63	94.9540	95.1023	94.9540	0.00
03/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	6537	6	7	6	0.00
03/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	7506	7	8	7	0.00
03/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	4861	5	5	5	0.00
03/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2360	2	2	2	4,490.00
03/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1276	1	1	1	4,490.00
03/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	3386	3	3	3	0.00
03/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	537	1	1	1	4,490.00
03/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	733	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
03/11/2025	2038 On 06-November-25			Bond Future	146.92	147.3832	146.9201	147.3832	1,194.00
03/11/2025	2038 On 06-November-25	143.88	Call	Bond Future	3040	4	3	4	0.00
03/11/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2038 On 05-February-26			Bond Future	147.43	147.9058	147.4342	147.9058	2,762.00
03/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	4234	5	4	5	0.00
03/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2038 On 07-May-26			Bond Future	150.18	150.6635	150.1831	150.6635	440.00
03/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	5653	6	6	6	0.00
03/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2038 On 06-August-26			Bond Future	150.73	151.2245	150.7349	151.2245	0.00
03/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	6015	7	6	7	0.00
03/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2038 On 05-November-26			Bond Future	153.42	153.9151	153.4172	153.9151	0.00
03/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	7107	8	7	8	0.00
03/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2040 On 06-November-25			Bond Future	9.76	96.5317	96.7201	96.5317	22,606.00
03/11/2025	2040 On 06-November-25	11.84	Call	Bond Future	13547	13	14	13	0.00
03/11/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2040 On 05-February-26			Bond Future	9.84	93.7620	93.9540	93.7620	88,096.00
03/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	10835	11	11	11	0.00
03/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	3882	4	4	4	680.00
03/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	6283	6	6	6	0.00
03/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	8770	9	9	9	0.00
03/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	12775	13	13	13	475.00
03/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	20347	20	20	20	0.00
03/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	1376	1	1	1	14,000.00
03/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	3278	3	3	3	0.00
03/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	457	1	0	1	14,000.00
03/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	1646	2	2	2	0.00
03/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
03/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	10	0	0	0	680.00
03/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	62	0	0	0	8,180.00
03/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	312	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
03/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	2	0	0	0	0.00
03/11/2025	2040 On 07-May-26			Bond Future	9.92	95.4878	95.6832	95.4878	0.00
03/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	11285	11	11	11	0.00
03/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	14384	14	14	14	0.00
03/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	11572	11	12	11	0.00
03/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	5691	6	6	6	1,460.00
03/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	8080	8	8	8	0.00
03/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	13330	13	13	13	0.00
03/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	16063	16	16	16	0.00
03/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
03/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	9	0	0	0	0.00
03/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	132	0	0	0	0.00
03/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	24	0	0	0	1,460.00
03/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	403	0	0	0	0.00
03/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	4	0	0	0	1,460.00
03/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	27	0	0	0	0.00
03/11/2025	2040 On 06-August-26			Bond Future	10.01	92.7063	92.9056	92.7063	7,265.00
03/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	13522	13	14	13	0.00
03/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	50	0	0	0	0.00
03/11/2025	2040 On 05-November-26			Bond Future	10.10	94.3324	94.5354	94.3324	0.00
03/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	7081	7	7	7	0.00
03/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	8127	8	8	8	0.00
03/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	5266	5	5	5	0.00
03/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	2590	3	3	3	2,300.00
03/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1504	2	2	2	2,300.00
03/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	3896	4	4	4	0.00
03/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	639	1	1	1	2,300.00
03/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	871	1	1	1	0.00
03/11/2025	2043 On 06-November-25			Bond Future	114.95	114.9583	114.9466	114.9583	0.00
03/11/2025	2043 On 06-November-25	110.43	Call	Bond Future	4517	5	5	5	0.00
03/11/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2043 On 05-February-26			Bond Future	114.23	114.2432	114.2314	114.2432	0.00
03/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4647	5	5	5	0.00
03/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	76	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
03/11/2025	2043 On 07-May-26			Bond Future	116.36	116.3733	116.3612	116.3733	0.00
03/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4933	5	5	5	0.00
03/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	271	0	0	0	0.00
03/11/2025	2043 On 06-August-26			Bond Future	115.64	115.6490	115.6361	115.6490	0.00
03/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5246	5	5	5	0.00
03/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	490	0	0	0	0.00
03/11/2025	2043 On 05-November-26			Bond Future	117.69	117.7055	117.6925	117.7055	0.00
03/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5549	6	6	6	0.00
03/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	696	1	1	1	0.00
03/11/2025	2044 On 06-November-25			Bond Future	9.99	91.9203	92.1180	91.9203	67,975.00
03/11/2025	2044 On 06-November-25	11.88	Call	Bond Future	12829	13	13	13	0.00
03/11/2025	2044 On 06-November-25	11.25	Call	Bond Future	8896	9	9	9	11,000.00
03/11/2025	2044 On 06-November-25	11.75	Call	Bond Future	12043	12	12	12	0.00
03/11/2025	2044 On 06-November-25	12.00	Call	Bond Future	13544	13	14	13	0.00
03/11/2025	2044 On 06-November-25	12.25	Call	Bond Future	14998	15	15	15	0.00
03/11/2025	2044 On 06-November-25	12.20	Call	Bond Future	14711	15	15	15	0.00
03/11/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
03/11/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
03/11/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
03/11/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
03/11/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2044 On 05-February-26			Bond Future	10.07	89.1928	89.3942	89.1928	61,086.00
03/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	10246	10	10	10	0.00
03/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	8292	8	8	8	0.00
03/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	9872	10	10	10	0.00
03/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	1586	2	2	2	9,000.00
03/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	6047	6	6	6	9,000.00
03/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	9559	9	10	9	0.00
03/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	8	0	0	0	9,000.00
03/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	1562	2	2	2	0.00
03/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	92	0	0	0	0.00
03/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	6	0	0	0	4,500.00
03/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	20	0	0	0	4,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	5	0	0	0	0.00
03/11/2025	2044 On 07-May-26			Bond Future	10.15	90.8345	91.0395	90.8345	69,679.00
03/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	11127	11	11	11	0.00
03/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	40	0	0	0	0.00
03/11/2025	2044 On 06-August-26			Bond Future	10.24	88.0940	88.3031	88.0940	7,681.00
03/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	14029	14	14	14	0.00
03/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	55	0	0	0	0.00
03/11/2025	2044 On 05-November-26			Bond Future	10.32	89.6390	89.8520	89.6390	0.00
03/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	7748	8	8	8	0.00
03/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	869	1	1	1	0.00
03/11/2025	2046 On 06-November-25			Bond Future	126.11	126.5801	126.1053	126.5801	11,522.00
03/11/2025	2046 On 06-November-25	125.41	Call	Bond Future	695	1	1	1	0.00
03/11/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2046 On 05-February-26			Bond Future	128.41	128.8924	128.4090	128.8924	12,410.00
03/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6759	7	7	7	0.00
03/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2046 On 07-May-26			Bond Future	128.51	128.9980	128.5052	128.9980	5,789.00
03/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3555	4	4	4	0.00
03/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2046 On 06-August-26			Bond Future	130.86	131.3651	130.8636	131.3651	0.00
03/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8484	9	8	9	0.00
03/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2046 On 05-November-26			Bond Future	130.86	131.3695	130.8584	131.3695	0.00
03/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5378	6	5	6	0.00
03/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2050 On 06-November-25			Bond Future	128.22	128.2326	128.2197	128.2326	1,594.00
03/11/2025	2050 On 06-November-25	124.42	Call	Bond Future	3800	4	4	4	0.00
03/11/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2050 On 05-February-26			Bond Future	128.14	128.1568	128.1438	128.1568	11,798.00
03/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	5324	5	5	5	0.00
03/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2050 On 07-May-26			Bond Future	130.53	130.5461	130.5331	130.5461	4,988.00
03/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	6463	6	6	6	0.00
03/11/2025	2050 On 07-May-26	124.07	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
03/11/2025	2050 On 06-August-26			Bond Future	130.47	130.4864	130.4725	130.4864	0.00
03/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	7202	7	7	7	0.00
03/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
03/11/2025	2050 On 05-November-26			Bond Future	132.79	132.8078	132.7941	132.8078	0.00
03/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	8954	9	9	9	0.00
03/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
03/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	AL37 On 06-November-25			Index Future	1221.44	1220.8240	1221.4360	1220.8240	0.00
03/11/2025	AL37 On 05-February-26			Index Future	1243.45	1242.8200	1243.4480	1242.8200	0.00
03/11/2025	AL37 On 07-May-26			Index Future	1266.33	1265.6940	1266.3330	1265.6940	0.00
03/11/2025	AL37 On 06-August-26			Index Future	1289.05	1288.3860	1289.0460	1288.3860	0.00
03/11/2025	AL37 On 05-November-26			Index Future	1311.98	1311.2950	1311.9770	1311.2950	0.00
03/11/2025	AL7T On 06-November-25			Index Future	1535.91	1533.7320	1535.9110	1533.7320	0.00
03/11/2025	AL7T On 05-February-26			Index Future	1563.59	1561.3660	1563.5910	1561.3660	0.00
03/11/2025	AL7T On 07-May-26			Index Future	1592.37	1590.1030	1592.3670	1590.1030	0.00
03/11/2025	AL7T On 06-August-26			Index Future	1620.93	1618.6100	1620.9280	1618.6100	0.00
03/11/2025	AL7T On 05-November-26			Index Future	1649.76	1647.3910	1649.7630	1647.3910	0.00
03/11/2025	ALBI On 06-November-25			Index Future	1292.60	1290.8850	1292.5980	1290.8850	23.00
03/11/2025	ALBI On 05-February-26			Index Future	1315.89	1314.1430	1315.8920	1314.1430	53.00
03/11/2025	ALBI On 07-May-26			Index Future	1340.11	1338.3300	1340.1100	1338.3300	0.00
03/11/2025	ALBI On 06-August-26			Index Future	1364.15	1362.3230	1364.1470	1362.3230	0.00
03/11/2025	ALBI On 05-November-26			Index Future	1388.41	1386.5470	1388.4130	1386.5470	0.00
03/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C030 On 31-January-30			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
03/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	C818 On 21-December-27			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
03/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	ES33 On 06-November-25			Bond Future	9.44	90.4738	90.5808	90.4738	0.00
03/11/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11931	12	12	12	0.00
03/11/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
03/11/2025	ES33 On 05-February-26			Bond Future	9.53	92.1264	92.2355	92.1264	0.00
03/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9040	9	9	9	0.00
03/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
03/11/2025	ES33 On 07-May-26			Bond Future	9.62	90.0496	90.1606	90.0496	0.00
03/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9280	9	9	9	0.00
03/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
03/11/2025	ES33 On 06-August-26			Bond Future	9.73	91.7012	91.8145	91.7012	0.00
03/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9946	10	10	10	0.00
03/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
03/11/2025	ES33 On 05-November-26			Bond Future	9.85	89.5393	89.6549	89.5393	0.00
03/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4327	4	4	4	0.00
03/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
03/11/2025	ES42 On 06-November-25			Bond Future	10.10	87.4964	87.6463	87.4964	0.00
03/11/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14312	14	14	14	0.00
03/11/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
03/11/2025	ES42 On 05-February-26			Bond Future	10.19	89.0946	89.2474	89.0946	0.00
03/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10648	10	11	10	0.00
03/11/2025	ES42 On 05-February-26	11.85	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
03/11/2025	ES42 On 07-May-26			Bond Future	10.27	86.4910	86.6466	86.4910	0.00
03/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	12005	12	12	12	0.00
03/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
03/11/2025	ES42 On 06-August-26			Bond Future	10.36	88.0765	88.2352	88.0765	0.00
03/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13761	14	14	14	0.00
03/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
03/11/2025	ES42 On 05-November-26			Bond Future	10.45	85.3788	85.5406	85.3788	0.00
03/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7576	7	8	7	0.00
03/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
03/11/2025	GOVI On 06-November-25			GOVI	1269.32	1267.7020	1269.3230	1267.7020	100.00
03/11/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1573230	156	157	156	0.00
03/11/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
03/11/2025	GOVI On 05-February-26			GOVI	1292.20	1290.5430	1292.1980	1290.5430	602.00
03/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1421980	141	142	141	0.00
03/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
03/11/2025	GOVI On 07-May-26			GOVI	1315.98	1314.2950	1315.9800	1314.2950	42.00
03/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1389800	137	139	137	0.00
03/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
03/11/2025	GOVI On 06-August-26			GOVI	1339.58	1337.8580	1339.5840	1337.8580	0.00
03/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1505840	149	151	149	0.00
03/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
03/11/2025	GOVI On 05-November-26			GOVI	1363.41	1361.6460	1363.4130	1361.6460	0.00
03/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	864130	85	86	85	0.00
03/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
03/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2025	I258 On 06-November-25			Bond Future	116.49	116.5033	116.4915	116.5033	0.00
03/11/2025	I258 On 06-November-25	112.39	Call	Bond Future	4101	4	4	4	0.00
03/11/2025	I258 On 06-November-25	112.39	Put	Bond Future	0	0	0	0	0.00
03/11/2025	I258 On 05-February-26			Bond Future	115.80	115.8164	115.8045	115.8164	0.00
03/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	4516	5	5	5	0.00
03/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	362	0	0	0	0.00
03/11/2025	I258 On 07-May-26			Bond Future	117.96	117.9758	117.9635	117.9758	0.00
03/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	5084	5	5	5	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
03/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	850	1	1	1	0.00
03/11/2025	I258 On 06-August-26			Bond Future	117.27	117.2810	117.2678	117.2810	0.00
03/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	5629	6	6	6	0.00
03/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	1311	1	1	1	0.00
03/11/2025	I258 On 05-November-26			Bond Future	119.35	119.3666	119.3535	119.3666	0.00
03/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	6133	6	6	6	0.00
03/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1730	2	2	2	0.00
03/11/2025	IGOV On 06-November-25			Index Future	403.71	404.0720	403.7070	404.0720	8.00
03/11/2025	IGOV On 05-February-26			Index Future	411.08	411.4530	411.0830	411.4530	242.00
03/11/2025	IGOV On 07-May-26			Index Future	418.75	419.1240	418.7470	419.1240	8.00
03/11/2025	IGOV On 06-August-26			Index Future	426.36	426.7350	426.3550	426.7350	0.00
03/11/2025	IGOV On 05-November-26			Index Future	434.03	434.4180	434.0340	434.4180	0.00
03/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/11/2025	R033 On 06-November-25			Bond Future	8.45	109.4172	109.5064	109.4172	20,832.00
03/11/2025	R033 On 06-November-25	10.33	Call	Bond Future	10051	10	10	10	0.00
03/11/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R033 On 05-February-26			Bond Future	8.51	111.3886	111.4796	111.3886	14,967.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	10275	10	10	10	0.00
03/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	6	0	0	0	0.00
03/11/2025	R033 On 07-May-26			Bond Future	8.56	108.3953	108.4879	108.3953	0.00
03/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	9278	9	9	9	0.00
03/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	79	0	0	0	0.00
03/11/2025	R033 On 06-August-26			Bond Future	8.63	110.3577	110.4523	110.3577	0.00
03/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	8345	8	8	8	0.00
03/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	347	0	0	0	0.00
03/11/2025	R033 On 05-November-26			Bond Future	8.71	107.2548	107.3513	107.2548	0.00
03/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	4635	5	5	5	0.00
03/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1561	2	2	2	0.00
03/11/2025	R035 On 06-November-25			Bond Future	8.83	101.8719	102.0019	101.8719	15,267.00
03/11/2025	R035 On 06-November-25	11.20	Call	Bond Future	13491	13	13	13	0.00
03/11/2025	R035 On 06-November-25	11.95	Call	Bond Future	17257	17	17	17	0.00
03/11/2025	R035 On 06-November-25	11.45	Call	Bond Future	14771	15	15	15	0.00
03/11/2025	R035 On 06-November-25	10.95	Call	Bond Future	12184	12	12	12	250.00
03/11/2025	R035 On 06-November-25	10.30	Call	Bond Future	8662	9	9	9	0.00
03/11/2025	R035 On 06-November-25	10.68	Call	Bond Future	10744	11	11	11	0.00
03/11/2025	R035 On 06-November-25	10.50	Call	Bond Future	9766	10	10	10	0.00
03/11/2025	R035 On 06-November-25	10.15	Call	Bond Future	7823	8	8	8	0.00
03/11/2025	R035 On 06-November-25	9.77	Call	Bond Future	5650	6	6	6	250.00
03/11/2025	R035 On 06-November-25	11.00	Call	Bond Future	12448	12	12	12	0.00
03/11/2025	R035 On 06-November-25	10.44	Call	Bond Future	9437	9	9	9	2,000.00
03/11/2025	R035 On 06-November-25	10.94	Call	Bond Future	12132	12	12	12	2,000.00
03/11/2025	R035 On 06-November-25	11.99	Call	Bond Future	17452	17	17	17	0.00
03/11/2025	R035 On 06-November-25	10.08	Call	Bond Future	7428	7	7	7	300.00
03/11/2025	R035 On 06-November-25	10.58	Call	Bond Future	10202	10	10	10	300.00
03/11/2025	R035 On 06-November-25	11.67	Call	Bond Future	15877	16	16	16	0.00
03/11/2025	R035 On 06-November-25	9.91	Call	Bond Future	6459	6	6	6	2,000.00
03/11/2025	R035 On 06-November-25	10.41	Call	Bond Future	9271	9	9	9	2,000.00
03/11/2025	R035 On 06-November-25	11.43	Call	Bond Future	14670	15	15	15	0.00
03/11/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
03/11/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 06-November-25	9.91	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
03/11/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
03/11/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
03/11/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
03/11/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
03/11/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
03/11/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
03/11/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
03/11/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
03/11/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 05-February-26			Bond Future	8.90	103.7074	103.8398	103.7074	83,033.00
03/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	10745	11	11	11	0.00
03/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	11842	12	12	12	0.00
03/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	7405	7	7	7	250.00
03/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	12717	13	13	13	0.00
03/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	10111	10	10	10	0.00
03/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	8878	9	9	9	2,000.00
03/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	11531	11	12	11	2,000.00
03/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	18899	19	19	19	0.00
03/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	2565	2	3	2	0.00
03/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1140	1	1	1	0.00
03/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	4500	4	5	4	0.00
03/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	676	1	1	1	350.00
03/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2104	2	2	2	0.00
03/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	644	1	1	1	350.00
03/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	2279	2	2	2	0.00
03/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	97	0	0	0	350.00
03/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	447	0	0	0	16,000.00
03/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	1441	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
03/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	2	0	0	0	0.00
03/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
03/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	7	0	0	0	0.00
03/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
03/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R035 On 07-May-26			Bond Future	8.96	101.1132	101.2480	101.1132	31,963.00
03/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	10597	10	11	10	0.00
03/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	9566	9	10	9	0.00
03/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	6968	7	7	7	0.00
03/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	4385	4	4	4	250.00
03/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	4478	4	4	4	200.00
03/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	9825	10	10	10	0.00
03/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	7227	7	7	7	0.00
03/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	4714	5	5	5	350.00
03/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	9463	9	9	9	0.00
03/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	6865	7	7	7	0.00
03/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	99	0	0	0	250.00
03/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	402	0	0	0	0.00
03/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	21	0	0	0	250.00
03/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	80	0	0	0	350.00
03/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	335	0	0	0	0.00
03/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	16	0	0	0	350.00
03/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	93	0	0	0	200.00
03/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	382	0	0	0	0.00
03/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	19	0	0	0	200.00
03/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	10	0	0	0	0.00
03/11/2025	R035 On 06-August-26			Bond Future	9.03	102.9442	103.0818	102.9442	56.00
03/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	11039	11	11	11	0.00
03/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	6914	7	7	7	0.00
03/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	2738	3	3	3	250.00
03/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	4627	5	5	5	0.00
03/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	2459	2	2	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	6484	6	6	6	0.00
03/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	4249	4	4	4	0.00
03/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	805	1	1	1	200.00
03/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1856	2	2	2	0.00
03/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	303	0	0	0	200.00
03/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	682	1	1	1	250.00
03/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1615	2	2	2	0.00
03/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	253	0	0	0	250.00
03/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	38	0	0	0	0.00
03/11/2025	R035 On 05-November-26			Bond Future	9.11	100.2515	100.3918	100.2515	0.00
03/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	5737	6	6	6	0.00
03/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	653	1	1	1	0.00
03/11/2025	R038 On 06-November-25			Bond Future	9.40	111.7392	111.9012	111.7392	2,851.00
03/11/2025	R038 On 06-November-25	11.24	Call	Bond Future	13082	13	13	13	0.00
03/11/2025	R038 On 06-November-25	10.98	Call	Bond Future	11374	11	11	11	1,770.00
03/11/2025	R038 On 06-November-25	12.33	Call	Bond Future	19794	20	20	20	0.00
03/11/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
03/11/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R038 On 05-February-26			Bond Future	9.48	113.7525	113.9175	113.7525	3,627.00
03/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	13632	13	14	13	0.00
03/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R038 On 07-May-26			Bond Future	9.55	110.3613	110.5293	110.3613	2,395.00
03/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	12695	13	13	13	0.00
03/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	15	0	0	0	0.00
03/11/2025	R038 On 06-August-26			Bond Future	9.63	112.3592	112.5306	112.3592	0.00
03/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	14222	14	14	14	0.00
03/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	49	0	0	0	0.00
03/11/2025	R038 On 05-November-26			Bond Future	9.72	108.8502	109.0248	108.8502	0.00
03/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	7581	7	8	7	0.00
03/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	762	1	1	1	0.00
03/11/2025	R053 On 06-November-25			Bond Future	9.85	117.7780	118.0558	117.7780	28,843.00
03/11/2025	R053 On 06-November-25	11.76	Call	Bond Future	17841	18	18	18	0.00
03/11/2025	R053 On 06-November-25	11.76	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
03/11/2025	R053 On 05-February-26			Bond Future	9.92	119.9000	120.1829	119.9000	27,517.00
03/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	14853	15	15	15	0.00
03/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	4	0	0	0	0.00
03/11/2025	R053 On 07-May-26			Bond Future	9.99	116.2450	116.5330	116.2450	12,035.00
03/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	15804	16	16	16	0.00
03/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	47	0	0	0	0.00
03/11/2025	R053 On 06-August-26			Bond Future	10.06	118.3493	118.6430	118.3493	0.00
03/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	19602	19	20	19	0.00
03/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	70	0	0	0	0.00
03/11/2025	R053 On 05-November-26			Bond Future	10.14	114.5673	114.8663	114.5673	0.00
03/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	11145	11	11	11	0.00
03/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1055	1	1	1	0.00
03/11/2025	R186 On 06-November-25			Bond Future	7.38	107.3504	107.3506	107.3504	65,954.00
03/11/2025	R186 On 06-November-25	8.13	Call	Bond Future	800	1	1	1	0.00
03/11/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
03/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	80	0	0	0	0.00
03/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	80	0	0	0	0.00
03/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
03/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	112	0	0	0	0.00
03/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	112	0	0	0	0.00
03/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
03/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	94	0	0	0	0.00
03/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	94	0	0	0	0.00
03/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
03/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	53	0	0	0	0.00
03/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	53	0	0	0	0.00
03/11/2025	R202 On 06-November-25			Bond Future	285.06	285.0917	285.0623	285.0917	511.00
03/11/2025	R202 On 06-November-25	275.64	Call	Bond Future	9422	9	9	9	0.00
03/11/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R202 On 05-February-26			Bond Future	284.92	284.9490	284.9195	284.9490	565.00
03/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	7100	7	7	7	0.00
03/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R202 On 07-May-26			Bond Future	290.23	290.2618	290.2316	290.2618	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	12682	13	13	13	0.00
03/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R202 On 06-August-26			Bond Future	290.13	290.1601	290.1286	290.1601	0.00
03/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	11269	11	11	11	0.00
03/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R202 On 05-November-26			Bond Future	295.29	295.3231	295.2918	295.3231	0.00
03/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	14832	15	15	15	0.00
03/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R209 On 06-November-25			Bond Future	9.11	81.6511	81.7709	81.6511	5,625.00
03/11/2025	R209 On 06-November-25	11.27	Call	Bond Future	11342	11	11	11	0.00
03/11/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R209 On 05-February-26			Bond Future	9.17	83.1222	83.2444	83.1222	33,639.00
03/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	9233	9	9	9	0.00
03/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	1	0	0	0	0.00
03/11/2025	R209 On 07-May-26			Bond Future	9.23	81.5006	81.6249	81.5006	6,358.00
03/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	9469	9	9	9	0.00
03/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	14	0	0	0	0.00
03/11/2025	R209 On 06-August-26			Bond Future	9.31	82.9764	83.1031	82.9764	2,732.00
03/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	10476	10	10	10	0.00
03/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	39	0	0	0	0.00
03/11/2025	R209 On 05-November-26			Bond Future	9.38	81.2832	81.4125	81.2832	0.00
03/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	5485	5	5	5	0.00
03/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	660	1	1	1	0.00
03/11/2025	R210 On 06-November-25			Bond Future	254.29	253.9119	254.2898	253.9119	851.00
03/11/2025	R210 On 06-November-25	252.14	Call	Bond Future	2150	2	2	2	0.00
03/11/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R210 On 05-February-26			Bond Future	258.94	258.5498	258.9350	258.5498	289.00
03/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5835	5	6	5	0.00
03/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R210 On 07-May-26			Bond Future	260.28	259.8876	260.2794	259.8876	918.00
03/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4879	4	5	4	0.00
03/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R210 On 06-August-26			Bond Future	265.06	264.6569	265.0566	264.6569	0.00
03/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5217	5	5	5	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
03/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R210 On 05-November-26			Bond Future	266.24	265.8303	266.2363	265.8303	0.00
03/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12906	13	13	13	0.00
03/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R213 On 06-November-25			Bond Future	7.99	97.1319	97.1755	97.1319	80,141.00
03/11/2025	R213 On 06-November-25	10.05	Call	Bond Future	8106	8	8	8	0.00
03/11/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R213 On 05-February-26			Bond Future	8.03	98.8820	98.9265	98.8820	4,252.00
03/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7056	7	7	7	0.00
03/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R213 On 07-May-26			Bond Future	8.07	97.1503	97.1956	97.1503	64,746.00
03/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6356	6	6	6	0.00
03/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	5	0	0	0	0.00
03/11/2025	R213 On 06-August-26			Bond Future	8.12	98.9098	98.9562	98.9098	0.00
03/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5572	6	6	6	0.00
03/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	32	0	0	0	0.00
03/11/2025	R213 On 05-November-26			Bond Future	8.18	97.0975	97.1450	97.0975	0.00
03/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2521	2	3	2	0.00
03/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	566	1	1	1	0.00
03/11/2025	R214 On 06-November-25			Bond Future	9.76	75.4865	75.6191	75.4865	6,415.00
03/11/2025	R214 On 06-November-25	11.64	Call	Bond Future	10687	11	11	11	0.00
03/11/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R214 On 05-February-26			Bond Future	9.84	76.8465	76.9816	76.8465	9,590.00
03/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	8211	8	8	8	0.00
03/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	5	0	0	0	0.00
03/11/2025	R214 On 07-May-26			Bond Future	9.91	74.9630	75.1005	74.9630	30,674.00
03/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	9189	9	9	9	0.00
03/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	32	0	0	0	0.00
03/11/2025	R214 On 06-August-26			Bond Future	9.98	76.3205	76.4607	76.3205	0.00
03/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	10901	11	11	11	0.00
03/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	66	0	0	0	0.00
03/11/2025	R214 On 05-November-26			Bond Future	10.07	74.3646	74.5076	74.3646	0.00
03/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	5981	6	6	6	0.00
03/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	825	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
03/11/2025	R248 On 06-November-25			Bond Future	9.95	90.8358	91.0455	90.8358	50,985.00
03/11/2025	R248 On 06-November-25	11.74	Call	Bond Future	12803	13	13	13	0.00
03/11/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R248 On 05-February-26			Bond Future	10.02	92.4724	92.6860	92.4724	211,646.00
03/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	10384	10	10	10	0.00
03/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	1561	1	2	1	1,400.00
03/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	3939	4	4	4	0.00
03/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	397	0	0	0	1,400.00
03/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	624	1	1	1	12,500.00
03/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	3709	4	4	4	0.00
03/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	1759	2	2	2	0.00
03/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	4767	5	5	5	0.00
03/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	411	0	0	0	1,400.00
03/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	6	0	0	0	0.00
03/11/2025	R248 On 07-May-26			Bond Future	10.09	89.7349	89.9524	89.7349	37,542.00
03/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	11519	11	12	11	0.00
03/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	47	0	0	0	0.00
03/11/2025	R248 On 06-August-26			Bond Future	10.17	91.3598	91.5814	91.3598	0.00
03/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	14788	15	15	15	0.00
03/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	56	0	0	0	0.00
03/11/2025	R248 On 05-November-26			Bond Future	10.26	88.5268	88.7526	88.5268	0.00
03/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	8369	8	8	8	0.00
03/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	842	1	1	1	0.00
03/11/2025	R2R9 On 06-November-25			Bond Future	103.32	103.1666	103.3246	103.1666	0.00
03/11/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	2165	2	2	2	0.00
03/11/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	0	0	0	0	0.00
03/11/2025	R2R9 On 05-February-26			Bond Future	105.19	105.0254	105.1864	105.0254	0.00
03/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2879	3	3	3	0.00
03/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	683	1	1	1	0.00
03/11/2025	R2R9 On 07-May-26			Bond Future	102.14	101.9790	102.1429	101.9790	0.00
03/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3476	3	3	3	0.00
03/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1243	1	1	1	0.00
03/11/2025	R2R9 On 06-August-26			Bond Future	103.99	103.8251	103.9923	103.8251	0.00
03/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3975	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
03/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1723	2	2	2	0.00
03/11/2025	R2R9 On 05-November-26			Bond Future	100.84	100.6703	100.8407	100.6703	0.00
03/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4417	4	4	4	0.00
03/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2136	2	2	2	0.00
03/11/2025	R4R2 On 06-November-25			Bond Future	103.33	103.1139	103.3257	103.1139	0.00
03/11/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1748	2	2	2	0.00
03/11/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	3	0	0	0	0.00
03/11/2025	R4R2 On 05-February-26			Bond Future	105.19	104.9717	105.1874	104.9717	0.00
03/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2694	3	3	3	0.00
03/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	937	1	1	1	0.00
03/11/2025	R4R2 On 07-May-26			Bond Future	102.02	101.7982	102.0179	101.7982	0.00
03/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3370	3	3	3	0.00
03/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1582	2	2	2	0.00
03/11/2025	R4R2 On 06-August-26			Bond Future	103.86	103.6410	103.8650	103.6410	0.00
03/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3929	4	4	4	0.00
03/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2124	2	2	2	0.00
03/11/2025	R4R2 On 05-November-26			Bond Future	100.59	100.3569	100.5851	100.3569	0.00
03/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4417	4	4	4	0.00
03/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2592	3	3	3	0.00
03/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00