



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: 05/11/2025 TO: 05/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	2029 On 06-November-25			Bond Future	142.06	142.1564	142.0622	142.1564	2,387.00
05/11/2025	2029 On 06-November-25	139.79	Call	Bond Future	2272	2	2	2	0.00
05/11/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2029 On 05-February-26			Bond Future	144.66	144.7535	144.6582	144.7535	1,833.00
05/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4548	5	5	5	0.00
05/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2029 On 07-May-26			Bond Future	145.89	145.9898	145.8928	145.9898	2,542.00
05/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4073	4	4	4	0.00
05/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2029 On 06-August-26			Bond Future	148.57	148.6700	148.5724	148.6700	0.00
05/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4472	5	4	5	0.00
05/11/2025	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
05/11/2025	2029 On 05-November-26			Bond Future	149.73	149.8318	149.7336	149.8318	0.00
05/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2174	2	2	2	0.00
05/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2030 On 06-November-25			Bond Future	7.70	103.1729	103.2832	103.1729	65,787.00
05/11/2025	2030 On 06-November-25	9.54	Call	Bond Future	6316	6	6	6	0.00
05/11/2025	2030 On 06-November-25	9.22	Call	Bond Future	5253	5	5	5	0.00
05/11/2025	2030 On 06-November-25	10.08	Call	Bond Future	8077	8	8	8	0.00
05/11/2025	2030 On 06-November-25	8.72	Call	Bond Future	3563	3	4	3	0.00
05/11/2025	2030 On 06-November-25	9.72	Call	Bond Future	6908	7	7	7	0.00
05/11/2025	2030 On 06-November-25	9.72	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
05/11/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2030 On 05-February-26			Bond Future	7.73	101.0242	101.1369	101.0242	164,635.00
05/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5758	6	6	6	0.00
05/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2030 On 07-May-26			Bond Future	7.75	102.8835	102.9983	102.8835	5,220.00
05/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5074	5	5	5	0.00
05/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	776	1	1	1	1,000.00
05/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1113	1	1	1	0.00
05/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	297	0	0	0	1,000.00
05/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	914	1	1	1	0.00
05/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	581	1	1	1	1,000.00
05/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	2052	2	2	2	0.00
05/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	3	0	0	0	0.00
05/11/2025	2030 On 06-August-26			Bond Future	7.80	100.7380	100.8557	100.7380	338.00
05/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4181	4	4	4	0.00
05/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	403	0	0	0	1,000.00
05/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	851	1	1	1	1,000.00
05/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1376	1	1	1	0.00
05/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	598	1	1	1	1,000.00
05/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1120	1	1	1	0.00
05/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	2190	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	29	0	0	0	0.00
05/11/2025	2030 On 05-November-26			Bond Future	7.85	102.5063	102.6269	102.5063	0.00
05/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	1944	2	2	2	0.00
05/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	433	0	0	0	0.00
05/11/2025	2031 On 06-November-25			Bond Future	112.62	112.6605	112.6221	112.6605	740.00
05/11/2025	2031 On 06-November-25	109.69	Call	Bond Future	2932	3	3	3	0.00
05/11/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2031 On 05-February-26			Bond Future	112.29	112.3289	112.2903	112.3289	1,013.00
05/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	793	1	1	1	0.00
05/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	263	0	0	0	0.00
05/11/2025	2031 On 07-May-26			Bond Future	114.38	114.4232	114.3838	114.4232	736.00
05/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	956	1	1	1	0.00
05/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	412	0	0	0	0.00
05/11/2025	2031 On 06-August-26			Bond Future	114.06	114.0951	114.0560	114.0951	680.00
05/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	882	1	1	1	0.00
05/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	636	1	1	1	0.00
05/11/2025	2031 On 05-November-26			Bond Future	116.09	116.1249	116.0861	116.1249	0.00
05/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4603	5	5	5	0.00
05/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	7	0	0	0	0.00
05/11/2025	2032 On 06-November-25			Bond Future	8.28	100.5844	100.8123	100.5844	12,571.00
05/11/2025	2032 On 06-November-25	10.42	Call	Bond Future	9816	10	10	10	0.00
05/11/2025	2032 On 06-November-25	9.40	Call	Bond Future	5306	5	5	5	0.00
05/11/2025	2032 On 06-November-25	9.90	Call	Bond Future	7551	7	8	7	0.00
05/11/2025	2032 On 06-November-25	10.89	Call	Bond Future	11804	12	12	12	0.00
05/11/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
05/11/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2032 On 05-February-26			Bond Future	8.33	102.3969	102.6294	102.3969	123,108.00
05/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8199	8	8	8	0.00
05/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2032 On 07-May-26			Bond Future	8.38	100.1215	100.3582	100.1215	38,369.00
05/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	7662	7	8	7	0.00
05/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	7	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
05/11/2025	2032 On 06-August-26			Bond Future	8.44	101.9349	102.1767	101.9349	0.00
05/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7100	7	7	7	0.00
05/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	41	0	0	0	0.00
05/11/2025	2032 On 05-November-26			Bond Future	8.51	99.5670	99.8139	99.5670	0.00
05/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3362	3	3	3	0.00
05/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	659	1	1	1	0.00
05/11/2025	2033 On 06-November-25			Bond Future	135.74	135.5549	135.7380	135.5549	8,701.00
05/11/2025	2033 On 06-November-25	133.14	Call	Bond Future	2598	2	3	2	0.00
05/11/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2033 On 05-February-26			Bond Future	138.22	138.0314	138.2185	138.0314	2,694.00
05/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	5338	5	5	5	0.00
05/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2033 On 07-May-26			Bond Future	139.23	139.0401	139.2306	139.0401	11,412.00
05/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	4071	4	4	4	0.00
05/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2033 On 06-August-26			Bond Future	141.79	141.5927	141.7879	141.5927	0.00
05/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	7538	7	8	7	0.00
05/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2033 On 05-November-26			Bond Future	142.72	142.5247	142.7246	142.5247	0.00
05/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	5465	5	5	5	0.00
05/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2037 On 06-November-25			Bond Future	9.23	96.9349	97.3153	96.9349	28,245.00
05/11/2025	2037 On 06-November-25	11.63	Call	Bond Future	14309	14	14	14	0.00
05/11/2025	2037 On 06-November-25	10.50	Call	Bond Future	7969	8	8	8	0.00
05/11/2025	2037 On 06-November-25	11.00	Call	Bond Future	10856	10	11	10	0.00
05/11/2025	2037 On 06-November-25	12.16	Call	Bond Future	17061	17	17	17	0.00
05/11/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
05/11/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2037 On 05-February-26			Bond Future	9.30	94.4232	94.8109	94.4232	115,589.00
05/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	11397	11	11	11	0.00
05/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	16990	17	17	17	0.00
05/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	9730	9	10	9	1,970.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	14911	15	15	15	0.00
05/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	12268	12	12	12	0.00
05/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	8309	8	8	8	0.00
05/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	19233	19	19	19	0.00
05/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	12484	12	12	12	1,030.00
05/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	2751	2	3	2	0.00
05/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	5131	5	5	5	0.00
05/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	82	0	0	0	11,500.00
05/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	489	1	0	1	11,500.00
05/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
05/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	5	0	0	0	0.00
05/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
05/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	1	0	0	0	0.00
05/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2037 On 07-May-26			Bond Future	9.37	96.1611	96.5558	96.1611	87,488.00
05/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	11485	11	11	11	0.00
05/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	17008	17	17	17	0.00
05/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	9487	9	9	9	142.00
05/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2337	2	2	2	1,500.00
05/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	4743	4	5	4	0.00
05/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1076	1	1	1	1,500.00
05/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1557	2	2	2	0.00
05/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	440	1	0	1	1,500.00
05/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	3475	4	3	4	0.00
05/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
05/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	35	0	0	0	0.00
05/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	11	0	0	0	0.00
05/11/2025	2037 On 06-August-26			Bond Future	9.45	93.6430	94.0457	93.6430	2,539.00
05/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	12891	12	13	12	0.00
05/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	10797	10	11	10	0.00
05/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	7709	7	8	7	0.00
05/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	4468	4	4	4	2,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	278	0	0	0	2,541.00
05/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	975	1	1	1	0.00
05/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	84	0	0	0	2,541.00
05/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	32	0	0	0	0.00
05/11/2025	2037 On 05-November-26			Bond Future	9.53	95.2863	95.6969	95.2863	0.00
05/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	7024	7	7	7	0.00
05/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	8016	8	8	8	0.00
05/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	5288	5	5	5	0.00
05/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2634	2	3	2	4,490.00
05/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1109	1	1	1	4,490.00
05/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	3066	3	3	3	0.00
05/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	453	1	0	1	4,490.00
05/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	624	1	1	1	0.00
05/11/2025	2038 On 06-November-25			Bond Future	147.01	146.9055	147.0106	146.9055	1,194.00
05/11/2025	2038 On 06-November-25	143.88	Call	Bond Future	3131	3	3	3	0.00
05/11/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2038 On 05-February-26			Bond Future	147.53	147.4195	147.5273	147.4195	2,762.00
05/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	4327	4	4	4	0.00
05/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2038 On 07-May-26			Bond Future	150.28	150.1681	150.2778	150.1681	440.00
05/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	5748	6	6	6	0.00
05/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2038 On 06-August-26			Bond Future	150.83	150.7200	150.8331	150.7200	0.00
05/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	6113	6	6	6	0.00
05/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2038 On 05-November-26			Bond Future	153.52	153.4025	153.5188	153.4025	0.00
05/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	7209	7	7	7	0.00
05/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2040 On 06-November-25			Bond Future	9.65	97.0554	97.5147	97.0554	22,556.00
05/11/2025	2040 On 06-November-25	11.84	Call	Bond Future	14341	14	14	14	0.00
05/11/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2040 On 05-February-26			Bond Future	9.73	94.2955	94.7634	94.2955	89,300.00
05/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	11644	11	12	11	0.00
05/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	4576	4	5	4	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
05/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	7064	7	7	7	0.00
05/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	9574	9	10	9	0.00
05/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	13585	13	14	13	475.00
05/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	21157	21	21	21	0.00
05/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	1783	2	2	2	14,000.00
05/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	3929	4	4	4	0.00
05/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	299	0	0	0	14,000.00
05/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	1244	1	1	1	0.00
05/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
05/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	5	0	0	0	680.00
05/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	33	0	0	0	8,180.00
05/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	197	0	0	0	0.00
05/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
05/11/2025	2040 On 07-May-26			Bond Future	9.80	96.0310	96.5075	96.0310	0.00
05/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	12099	12	12	12	0.00
05/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	15206	15	15	15	0.00
05/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	12387	12	12	12	0.00
05/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	6404	6	6	6	1,460.00
05/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	8862	8	9	8	0.00
05/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	14151	14	14	14	0.00
05/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	16887	16	17	16	0.00
05/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
05/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	5	0	0	0	0.00
05/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	89	0	0	0	0.00
05/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	15	0	0	0	1,460.00
05/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	292	0	0	0	0.00
05/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	2	0	0	0	1,460.00
05/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	17	0	0	0	0.00
05/11/2025	2040 On 06-August-26			Bond Future	9.89	93.2599	93.7459	93.2599	7,265.00
05/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	14348	14	14	14	0.00
05/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	36	0	0	0	0.00
05/11/2025	2040 On 05-November-26			Bond Future	9.97	94.8962	95.3915	94.8962	0.00
05/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	7778	7	8	7	0.00
05/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	8860	8	9	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
05/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	5878	6	6	6	0.00
05/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	2987	3	3	3	2,300.00
05/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1260	1	1	1	2,300.00
05/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	3436	4	3	4	0.00
05/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	516	1	1	1	2,300.00
05/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	712	1	1	1	0.00
05/11/2025	2043 On 06-November-25			Bond Future	114.90	114.9350	114.8999	114.9350	0.00
05/11/2025	2043 On 06-November-25	110.43	Call	Bond Future	4470	5	4	5	0.00
05/11/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2043 On 05-February-26			Bond Future	114.18	114.2196	114.1844	114.2196	0.00
05/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4599	5	5	5	0.00
05/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	75	0	0	0	0.00
05/11/2025	2043 On 07-May-26			Bond Future	116.31	116.3491	116.3132	116.3491	0.00
05/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4886	5	5	5	0.00
05/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	273	0	0	0	0.00
05/11/2025	2043 On 06-August-26			Bond Future	115.59	115.6240	115.5885	115.6240	0.00
05/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5202	5	5	5	0.00
05/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	493	0	0	0	0.00
05/11/2025	2043 On 05-November-26			Bond Future	117.65	117.6808	117.6455	117.6808	0.00
05/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5506	6	6	6	0.00
05/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	701	1	1	1	0.00
05/11/2025	2044 On 06-November-25			Bond Future	9.89	92.5474	92.8755	92.5474	67,975.00
05/11/2025	2044 On 06-November-25	11.88	Call	Bond Future	13587	13	14	13	0.00
05/11/2025	2044 On 06-November-25	11.25	Call	Bond Future	9653	9	10	9	11,000.00
05/11/2025	2044 On 06-November-25	11.75	Call	Bond Future	12800	12	13	12	0.00
05/11/2025	2044 On 06-November-25	12.00	Call	Bond Future	14301	14	14	14	0.00
05/11/2025	2044 On 06-November-25	12.25	Call	Bond Future	15756	15	16	15	0.00
05/11/2025	2044 On 06-November-25	12.20	Call	Bond Future	15468	15	15	15	0.00
05/11/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
05/11/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
05/11/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
05/11/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
05/11/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2044 On 06-November-25	11.88	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
05/11/2025	2044 On 05-February-26			Bond Future	9.97	89.8314	90.1658	89.8314	61,344.00
05/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	11015	11	11	11	0.00
05/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	9055	9	9	9	0.00
05/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	10641	10	11	10	0.00
05/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	1994	2	2	2	9,000.00
05/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	6781	6	7	6	9,000.00
05/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	10327	10	10	10	0.00
05/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	4	0	0	0	9,000.00
05/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	1199	1	1	1	0.00
05/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	54	0	0	0	0.00
05/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	3	0	0	0	4,500.00
05/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	10	0	0	0	4,500.00
05/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	2	0	0	0	0.00
05/11/2025	2044 On 07-May-26			Bond Future	10.04	91.4848	91.8253	91.4848	68,596.00
05/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	11900	12	12	12	0.00
05/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	26	0	0	0	0.00
05/11/2025	2044 On 06-August-26			Bond Future	10.13	88.7566	89.1040	88.7566	7,681.00
05/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	14815	14	15	14	0.00
05/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	41	0	0	0	0.00
05/11/2025	2044 On 05-November-26			Bond Future	10.21	90.3139	90.6682	90.3139	0.00
05/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	8419	8	8	8	0.00
05/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	724	1	1	1	0.00
05/11/2025	2046 On 06-November-25			Bond Future	126.33	126.0929	126.3325	126.0929	11,522.00
05/11/2025	2046 On 06-November-25	125.41	Call	Bond Future	922	1	1	1	0.00
05/11/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2046 On 05-February-26			Bond Future	128.64	128.3965	128.6412	128.3965	12,410.00
05/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6991	7	7	7	0.00
05/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2046 On 07-May-26			Bond Future	128.74	128.4925	128.7416	128.4925	5,789.00
05/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3792	4	4	4	0.00
05/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2046 On 06-August-26			Bond Future	131.11	130.8510	131.1058	130.8510	0.00
05/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8726	8	9	8	0.00
05/11/2025	2046 On 06-August-26	122.38	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
05/11/2025	2046 On 05-November-26			Bond Future	131.11	130.8461	131.1067	130.8461	0.00
05/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5627	5	6	5	0.00
05/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2050 On 06-November-25			Bond Future	127.85	127.8915	127.8531	127.8915	1,594.00
05/11/2025	2050 On 06-November-25	124.42	Call	Bond Future	3433	3	3	3	0.00
05/11/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2050 On 05-February-26			Bond Future	127.77	127.8096	127.7712	127.8096	11,798.00
05/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	4951	5	5	5	0.00
05/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2050 On 07-May-26			Bond Future	130.15	130.1925	130.1532	130.1925	4,988.00
05/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	6083	6	6	6	0.00
05/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2050 On 06-August-26			Bond Future	130.09	130.1260	130.0873	130.1260	0.00
05/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	6817	7	7	7	0.00
05/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
05/11/2025	2050 On 05-November-26			Bond Future	132.40	132.4418	132.4034	132.4418	0.00
05/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	8563	9	9	9	0.00
05/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
05/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	AL37 On 06-November-25			Index Future	1222.14	1220.1200	1222.1360	1220.1200	0.00
05/11/2025	AL37 On 05-February-26			Index Future	1244.16	1242.1100	1244.1640	1242.1100	0.00
05/11/2025	AL37 On 07-May-26			Index Future	1267.06	1264.9700	1267.0610	1264.9700	0.00
05/11/2025	AL37 On 06-August-26			Index Future	1289.79	1287.6620	1289.7940	1287.6620	0.00
05/11/2025	AL37 On 05-November-26			Index Future	1312.75	1310.5710	1312.7450	1310.5710	0.00
05/11/2025	AL7T On 06-November-25			Index Future	1542.83	1537.6290	1542.8320	1537.6290	0.00
05/11/2025	AL7T On 05-February-26			Index Future	1570.64	1565.3410	1570.6410	1565.3410	0.00
05/11/2025	AL7T On 07-May-26			Index Future	1599.55	1594.1500	1599.5460	1594.1500	0.00
05/11/2025	AL7T On 06-August-26			Index Future	1628.24	1622.7470	1628.2440	1622.7470	0.00
05/11/2025	AL7T On 05-November-26			Index Future	1657.22	1651.6180	1657.2170	1651.6180	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
05/11/2025	ALBI On 06-November-25			Index Future	1298.15	1294.5460	1298.1460	1294.5460	3.00
05/11/2025	ALBI On 05-February-26			Index Future	1321.54	1317.8780	1321.5440	1317.8780	79.00
05/11/2025	ALBI On 07-May-26			Index Future	1345.87	1342.1320	1345.8650	1342.1320	0.00
05/11/2025	ALBI On 06-August-26			Index Future	1370.01	1366.2080	1370.0120	1366.2080	0.00
05/11/2025	ALBI On 05-November-26			Index Future	1394.39	1390.5150	1394.3900	1390.5150	0.00
05/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C253 On 31-March-53			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
05/11/2025	C2I9 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	ES33 On 06-November-25			Bond Future	9.34	90.8154	91.0859	90.8154	0.00
05/11/2025	ES33 On 06-November-25	12.01	Call	Bond Future	12436	12	12	12	0.00
05/11/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
05/11/2025	ES33 On 05-February-26			Bond Future	9.43	92.4745	92.7504	92.4745	0.00
05/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9555	9	10	9	0.00
05/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
05/11/2025	ES33 On 07-May-26			Bond Future	9.52	90.4041	90.6850	90.4041	0.00
05/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9805	10	10	10	0.00
05/11/2025	ES33 On 07-May-26	11.69	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
05/11/2025	ES33 On 06-August-26			Bond Future	9.61	92.0627	92.3497	92.0627	0.00
05/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	10481	10	10	10	0.00
05/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
05/11/2025	ES33 On 05-November-26			Bond Future	9.73	89.9078	90.2006	89.9078	0.00
05/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4872	5	5	5	0.00
05/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
05/11/2025	ES42 On 06-November-25			Bond Future	10.00	88.0130	88.4303	88.0130	0.00
05/11/2025	ES42 On 06-November-25	12.39	Call	Bond Future	15096	15	15	15	0.00
05/11/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
05/11/2025	ES42 On 05-February-26			Bond Future	10.07	89.6208	90.0462	89.6208	0.00
05/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	11446	11	11	11	0.00
05/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
05/11/2025	ES42 On 07-May-26			Bond Future	10.15	87.0270	87.4601	87.0270	0.00
05/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	12819	12	13	12	0.00
05/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
05/11/2025	ES42 On 06-August-26			Bond Future	10.24	88.6229	89.0648	88.6229	0.00
05/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	14591	14	15	14	0.00
05/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
05/11/2025	ES42 On 05-November-26			Bond Future	10.33	85.9353	86.3859	85.9353	0.00
05/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	8421	8	8	8	0.00
05/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
05/11/2025	GOVI On 06-November-25			GOVI	1274.46	1271.0370	1274.4570	1271.0370	100.00
05/11/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1624570	159	162	159	0.00
05/11/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
05/11/2025	GOVI On 05-February-26			GOVI	1297.43	1293.9450	1297.4280	1293.9450	602.00
05/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1474280	144	147	144	0.00
05/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
05/11/2025	GOVI On 07-May-26			GOVI	1321.31	1317.7590	1321.3050	1317.7590	42.00
05/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1443050	141	144	141	0.00
05/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
05/11/2025	GOVI On 06-August-26			GOVI	1345.01	1341.3980	1345.0110	1341.3980	0.00
05/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1560110	152	156	152	0.00
05/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
05/11/2025	GOVI On 05-November-26			GOVI	1368.94	1365.2630	1368.9440	1365.2630	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
05/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	919440	88	92	88	0.00
05/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
05/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/11/2025	I258 On 06-November-25			Bond Future	116.08	116.1104	116.0753	116.1104	0.00
05/11/2025	I258 On 06-November-25	112.39	Call	Bond Future	3685	4	4	4	0.00
05/11/2025	I258 On 06-November-25	112.39	Put	Bond Future	0	0	0	0	0.00
05/11/2025	I258 On 05-February-26			Bond Future	115.38	115.4166	115.3812	115.4166	0.00
05/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	4153	4	4	4	0.00
05/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	422	0	0	0	0.00
05/11/2025	I258 On 07-May-26			Bond Future	117.53	117.5684	117.5324	117.5684	0.00
05/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	4747	5	5	5	0.00
05/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	944	1	1	1	0.00
05/11/2025	I258 On 06-August-26			Bond Future	116.83	116.8657	116.8301	116.8657	0.00
05/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	5304	5	5	5	0.00
05/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	1424	1	1	1	0.00
05/11/2025	I258 On 05-November-26			Bond Future	118.91	118.9445	118.9091	118.9445	0.00
05/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	5815	6	6	6	0.00
05/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1856	2	2	2	0.00
05/11/2025	IGOV On 06-November-25			Index Future	403.58	403.3490	403.5840	403.3490	8.00
05/11/2025	IGOV On 05-February-26			Index Future	410.96	410.7190	410.9580	410.7190	242.00
05/11/2025	IGOV On 07-May-26			Index Future	418.62	418.3760	418.6200	418.3760	8.00
05/11/2025	IGOV On 06-August-26			Index Future	426.23	425.9790	426.2280	425.9790	0.00
05/11/2025	IGOV On 05-November-26			Index Future	433.91	433.6520	433.9070	433.6520	0.00
05/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	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
05/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
05/11/2025	R033 On 06-November-25			Bond Future	8.43	109.3957	109.6344	109.3957	20,819.00
05/11/2025	R033 On 06-November-25	10.33	Call	Bond Future	10179	10	10	10	0.00
05/11/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R033 On 05-February-26			Bond Future	8.49	111.3670	111.6105	111.3670	14,967.00
05/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	10405	10	10	10	0.00
05/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	5	0	0	0	0.00
05/11/2025	R033 On 07-May-26			Bond Future	8.54	108.3732	108.6211	108.3732	0.00
05/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	9405	9	9	9	0.00
05/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	72	0	0	0	0.00
05/11/2025	R033 On 06-August-26			Bond Future	8.60	110.3359	110.5891	110.3359	0.00
05/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	8464	8	8	8	0.00
05/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	329	0	0	0	0.00
05/11/2025	R033 On 05-November-26			Bond Future	8.68	107.2331	107.4917	107.2331	0.00
05/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	4724	5	5	5	0.00
05/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1509	2	2	2	0.00
05/11/2025	R035 On 06-November-25			Bond Future	8.77	102.0691	102.3966	102.0691	15,167.00
05/11/2025	R035 On 06-November-25	11.20	Call	Bond Future	13886	14	14	14	0.00
05/11/2025	R035 On 06-November-25	11.95	Call	Bond Future	17652	17	18	17	0.00
05/11/2025	R035 On 06-November-25	11.45	Call	Bond Future	15166	15	15	15	0.00
05/11/2025	R035 On 06-November-25	10.95	Call	Bond Future	12579	12	13	12	250.00
05/11/2025	R035 On 06-November-25	10.30	Call	Bond Future	9057	9	9	9	0.00
05/11/2025	R035 On 06-November-25	10.68	Call	Bond Future	11138	11	11	11	0.00
05/11/2025	R035 On 06-November-25	10.50	Call	Bond Future	10160	10	10	10	0.00
05/11/2025	R035 On 06-November-25	10.15	Call	Bond Future	8218	8	8	8	0.00
05/11/2025	R035 On 06-November-25	9.77	Call	Bond Future	6045	6	6	6	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2025	R035 On 06-November-25	11.00	Call	Bond Future	12843	13	13	13	0.00
05/11/2025	R035 On 06-November-25	10.44	Call	Bond Future	9831	10	10	10	0.00
05/11/2025	R035 On 06-November-25	10.94	Call	Bond Future	12526	12	13	12	0.00
05/11/2025	R035 On 06-November-25	11.99	Call	Bond Future	17846	18	18	18	0.00
05/11/2025	R035 On 06-November-25	10.08	Call	Bond Future	7822	7	8	7	0.00
05/11/2025	R035 On 06-November-25	10.58	Call	Bond Future	10597	10	11	10	0.00
05/11/2025	R035 On 06-November-25	11.67	Call	Bond Future	16272	16	16	16	0.00
05/11/2025	R035 On 06-November-25	9.91	Call	Bond Future	6853	7	7	7	0.00
05/11/2025	R035 On 06-November-25	10.41	Call	Bond Future	9666	9	10	9	0.00
05/11/2025	R035 On 06-November-25	11.43	Call	Bond Future	15065	15	15	15	0.00
05/11/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
05/11/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
05/11/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
05/11/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
05/11/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
05/11/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
05/11/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
05/11/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
05/11/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
05/11/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 05-February-26			Bond Future	8.83	103.9084	104.2422	103.9084	83,047.00
05/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	11148	11	11	11	0.00
05/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	12245	12	12	12	0.00
05/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	7805	7	8	7	250.00
05/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13120	13	13	13	0.00
05/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	10513	10	11	10	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
05/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	9279	9	9	9	2,000.00
05/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	11933	12	12	12	2,000.00
05/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	19301	19	19	19	0.00
05/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	2869	3	3	3	0.00
05/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1325	1	1	1	0.00
05/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	4874	5	5	5	0.00
05/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	801	1	1	1	350.00
05/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2378	2	2	2	0.00
05/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	515	1	1	1	350.00
05/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	2001	2	2	2	0.00
05/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	68	0	0	0	350.00
05/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	348	0	0	0	16,000.00
05/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	1223	1	1	1	0.00
05/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
05/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	1	0	0	0	0.00
05/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
05/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	4	0	0	0	0.00
05/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
05/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R035 On 07-May-26			Bond Future	8.89	101.3178	101.6577	101.3178	31,963.00
05/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11004	11	11	11	0.00
05/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1535	1	2	1	1,000.00
05/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	2820	3	3	3	0.00
05/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	651	1	1	1	1,000.00
05/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	9971	10	10	10	0.00
05/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	7357	7	7	7	0.00
05/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	4724	4	5	4	250.00
05/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	4820	5	5	5	200.00
05/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	10230	10	10	10	0.00
05/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	7619	7	8	7	0.00
05/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5063	5	5	5	350.00
05/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	9867	10	10	10	0.00
05/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	7253	7	7	7	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
05/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	77	0	0	0	250.00
05/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	331	0	0	0	0.00
05/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	15	0	0	0	250.00
05/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	62	0	0	0	350.00
05/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	274	0	0	0	0.00
05/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	12	0	0	0	350.00
05/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	73	0	0	0	200.00
05/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	314	0	0	0	0.00
05/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	14	0	0	0	200.00
05/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	2129	2	2	2	0.00
05/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	967	1	1	1	1,000.00
05/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	4336	5	4	5	0.00
05/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	7	0	0	0	0.00
05/11/2025	R035 On 06-August-26			Bond Future	8.95	103.1531	103.5001	103.1531	56.00
05/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	11449	11	11	11	0.00
05/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	7292	7	7	7	0.00
05/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	896	1	1	1	1,000.00
05/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	1761	2	2	2	1,000.00
05/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	3596	3	4	3	0.00
05/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	2690	2	3	2	200.00
05/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	6854	7	7	7	0.00
05/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	4564	4	5	4	0.00
05/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	2985	3	3	3	250.00
05/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	4953	5	5	5	0.00
05/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	590	1	1	1	250.00
05/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1444	2	1	2	0.00
05/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	701	1	1	1	200.00
05/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1669	2	2	2	0.00
05/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	256	0	0	0	200.00
05/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1083	1	1	1	1,000.00
05/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2734	3	3	3	0.00
05/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	4900	5	5	5	0.00
05/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	212	0	0	0	250.00
05/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	30	0	0	0	0.00
05/11/2025	R035 On 05-November-26			Bond Future	9.03	100.4647	100.8185	100.4647	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
05/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	6082	6	6	6	0.00
05/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	572	1	1	1	0.00
05/11/2025	R038 On 06-November-25			Bond Future	9.32	112.1023	112.5509	112.1023	2,851.00
05/11/2025	R038 On 06-November-25	11.24	Call	Bond Future	13732	13	14	13	0.00
05/11/2025	R038 On 06-November-25	10.98	Call	Bond Future	12024	12	12	12	1,770.00
05/11/2025	R038 On 06-November-25	12.33	Call	Bond Future	20444	20	20	20	0.00
05/11/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
05/11/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R038 On 05-February-26			Bond Future	9.39	114.1224	114.5796	114.1224	3,763.00
05/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	14294	14	14	14	0.00
05/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R038 On 07-May-26			Bond Future	9.46	110.7380	111.2035	110.7380	2,395.00
05/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	13364	13	13	13	0.00
05/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	10	0	0	0	0.00
05/11/2025	R038 On 06-August-26			Bond Future	9.54	112.7433	113.2183	112.7433	0.00
05/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	14898	14	15	14	0.00
05/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	37	0	0	0	0.00
05/11/2025	R038 On 05-November-26			Bond Future	9.63	109.2416	109.7258	109.2416	0.00
05/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	8162	8	8	8	0.00
05/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	642	1	1	1	0.00
05/11/2025	R053 On 06-November-25			Bond Future	9.76	118.6061	119.0666	118.6061	28,843.00
05/11/2025	R053 On 06-November-25	11.76	Call	Bond Future	18852	18	19	18	0.00
05/11/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R053 On 05-February-26			Bond Future	9.82	120.7434	121.2127	120.7434	27,517.00
05/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	15881	15	16	15	0.00
05/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	2	0	0	0	0.00
05/11/2025	R053 On 07-May-26			Bond Future	9.89	117.1038	117.5816	117.1038	12,035.00
05/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	16838	16	17	16	0.00
05/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	31	0	0	0	0.00
05/11/2025	R053 On 06-August-26			Bond Future	9.96	119.2243	119.7119	119.2243	0.00
05/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	20652	20	21	20	0.00
05/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	52	0	0	0	0.00
05/11/2025	R053 On 05-November-26			Bond Future	10.03	115.4583	115.9555	115.4583	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
05/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	12059	12	12	12	0.00
05/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	880	1	1	1	0.00
05/11/2025	R186 On 06-November-25			Bond Future	7.38	107.3454	107.3570	107.3454	65,954.00
05/11/2025	R186 On 06-November-25	8.13	Call	Bond Future	806	1	1	1	0.00
05/11/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
05/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	79	0	0	0	0.00
05/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	79	0	0	0	0.00
05/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
05/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	112	0	0	0	0.00
05/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	112	0	0	0	0.00
05/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
05/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	93	0	0	0	0.00
05/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	93	0	0	0	0.00
05/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
05/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	53	0	0	0	0.00
05/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	53	0	0	0	0.00
05/11/2025	R202 On 06-November-25			Bond Future	284.27	284.3556	284.2682	284.3556	511.00
05/11/2025	R202 On 06-November-25	275.64	Call	Bond Future	8628	9	9	9	0.00
05/11/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R202 On 05-February-26			Bond Future	284.11	284.2002	284.1126	284.2002	565.00
05/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	6293	6	6	6	0.00
05/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R202 On 07-May-26			Bond Future	289.41	289.4989	289.4095	289.4989	460.00
05/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	11860	12	12	12	0.00
05/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R202 On 06-August-26			Bond Future	289.29	289.3829	289.2944	289.3829	0.00
05/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	10434	11	10	11	0.00
05/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R202 On 05-November-26			Bond Future	294.45	294.5337	294.4461	294.5337	0.00
05/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	13986	14	14	14	0.00
05/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R209 On 06-November-25			Bond Future	9.04	81.8618	82.1642	81.8618	5,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2025	R209 On 06-November-25	11.27	Call	Bond Future	11735	11	12	11	0.00
05/11/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R209 On 05-February-26			Bond Future	9.10	83.3370	83.6451	83.3370	35,223.00
05/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	9634	9	10	9	0.00
05/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R209 On 07-May-26			Bond Future	9.16	81.7193	82.0329	81.7193	6,358.00
05/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	9873	10	10	10	0.00
05/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	10	0	0	0	0.00
05/11/2025	R209 On 06-August-26			Bond Future	9.23	83.1995	83.5196	83.1995	2,732.00
05/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	10884	11	11	11	0.00
05/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	31	0	0	0	0.00
05/11/2025	R209 On 05-November-26			Bond Future	9.31	81.5107	81.8371	81.5107	0.00
05/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	5828	6	6	6	0.00
05/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	578	1	1	1	0.00
05/11/2025	R210 On 06-November-25			Bond Future	254.09	254.2029	254.0878	254.2029	851.00
05/11/2025	R210 On 06-November-25	252.14	Call	Bond Future	1948	2	2	2	0.00
05/11/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R210 On 05-February-26			Bond Future	258.73	258.8469	258.7308	258.8469	289.00
05/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5631	6	6	6	0.00
05/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R210 On 07-May-26			Bond Future	260.07	260.1895	260.0712	260.1895	918.00
05/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4671	5	5	5	0.00
05/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R210 On 06-August-26			Bond Future	264.85	264.9659	264.8475	264.9659	0.00
05/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5008	5	5	5	0.00
05/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R210 On 05-November-26			Bond Future	266.03	266.1449	266.0267	266.1449	0.00
05/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12697	13	13	13	0.00
05/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R213 On 06-November-25			Bond Future	7.98	97.0529	97.2250	97.0529	80,141.00
05/11/2025	R213 On 06-November-25	10.05	Call	Bond Future	8155	8	8	8	0.00
05/11/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R213 On 05-February-26			Bond Future	8.02	98.8018	98.9774	98.8018	4,252.00
05/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7107	7	7	7	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
05/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R213 On 07-May-26			Bond Future	8.05	97.0686	97.2473	97.0686	64,746.00
05/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6407	6	6	6	0.00
05/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	4	0	0	0	0.00
05/11/2025	R213 On 06-August-26			Bond Future	8.10	98.8272	99.0100	98.8272	0.00
05/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5624	5	6	5	0.00
05/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	30	0	0	0	0.00
05/11/2025	R213 On 05-November-26			Bond Future	8.16	97.0140	97.2008	97.0140	0.00
05/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2559	2	3	2	0.00
05/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	548	1	1	1	0.00
05/11/2025	R214 On 06-November-25			Bond Future	9.66	75.9440	76.3130	75.9440	6,415.00
05/11/2025	R214 On 06-November-25	11.64	Call	Bond Future	11381	11	11	11	0.00
05/11/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R214 On 05-February-26			Bond Future	9.73	77.3125	77.6885	77.3125	9,317.00
05/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	8915	9	9	9	0.00
05/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	2	0	0	0	0.00
05/11/2025	R214 On 07-May-26			Bond Future	9.79	75.4375	75.8203	75.4375	30,856.00
05/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	9897	10	10	10	0.00
05/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	21	0	0	0	0.00
05/11/2025	R214 On 06-August-26			Bond Future	9.87	76.8041	77.1944	76.8041	0.00
05/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	11616	11	12	11	0.00
05/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	48	0	0	0	0.00
05/11/2025	R214 On 05-November-26			Bond Future	9.95	74.8571	75.2550	74.8571	0.00
05/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	6582	6	7	6	0.00
05/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	678	1	1	1	0.00
05/11/2025	R248 On 06-November-25			Bond Future	9.86	91.4604	91.8084	91.4604	50,985.00
05/11/2025	R248 On 06-November-25	11.74	Call	Bond Future	13566	13	14	13	0.00
05/11/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R248 On 05-February-26			Bond Future	9.93	93.1085	93.4631	93.1085	211,744.00
05/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	11159	11	11	11	0.00
05/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	1953	2	2	2	1,400.00
05/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	4583	4	5	4	0.00
05/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	535	0	1	0	1,400.00
05/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	823	1	1	1	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	3132	3	3	3	0.00
05/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	1374	2	1	2	0.00
05/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	4128	4	4	4	0.00
05/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	278	0	0	0	1,400.00
05/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	3	0	0	0	0.00
05/11/2025	R248 On 07-May-26			Bond Future	9.99	90.3825	90.7437	90.3825	37,542.00
05/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	12295	12	12	12	0.00
05/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	32	0	0	0	0.00
05/11/2025	R248 On 06-August-26			Bond Future	10.07	92.0197	92.3881	92.0197	0.00
05/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	15581	15	16	15	0.00
05/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	42	0	0	0	0.00
05/11/2025	R248 On 05-November-26			Bond Future	10.15	89.1988	89.5744	89.1988	0.00
05/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	9054	9	9	9	0.00
05/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	705	1	1	1	0.00
05/11/2025	R2R9 On 06-November-25			Bond Future	103.96	103.5208	103.9589	103.5208	0.00
05/11/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	2799	2	3	2	0.00
05/11/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R2R9 On 05-February-26			Bond Future	105.83	105.3863	105.8326	105.3863	0.00
05/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	3351	3	3	3	0.00
05/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	508	1	1	1	0.00
05/11/2025	R2R9 On 07-May-26			Bond Future	102.80	102.3465	102.8010	102.3465	0.00
05/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3920	4	4	4	0.00
05/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1029	1	1	1	0.00
05/11/2025	R2R9 On 06-August-26			Bond Future	104.66	104.1999	104.6635	104.1999	0.00
05/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	4410	4	4	4	0.00
05/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1486	2	1	2	0.00
05/11/2025	R2R9 On 05-November-26			Bond Future	101.52	101.0522	101.5248	101.0522	0.00
05/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4850	5	5	5	0.00
05/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	1885	2	2	2	0.00
05/11/2025	R4R2 On 06-November-25			Bond Future	104.22	103.7025	104.2194	103.7025	0.00
05/11/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	2639	2	3	2	0.00
05/11/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	0	0	0	0	0.00
05/11/2025	R4R2 On 05-February-26			Bond Future	106.10	105.5713	106.0978	105.5713	0.00
05/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	3324	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
05/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	656	1	1	1	0.00
05/11/2025	R4R2 On 07-May-26			Bond Future	102.94	102.4088	102.9449	102.4088	0.00
05/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3968	4	4	4	0.00
05/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1253	1	1	1	0.00
05/11/2025	R4R2 On 06-August-26			Bond Future	104.81	104.2633	104.8101	104.2633	0.00
05/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	4519	4	5	4	0.00
05/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	1769	2	2	2	0.00
05/11/2025	R4R2 On 05-November-26			Bond Future	101.55	100.9907	101.5479	100.9907	0.00
05/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	5007	5	5	5	0.00
05/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2219	2	2	2	0.00
05/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00