



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 DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	2029 On 06-November-25			Bond Future	140.9091	140.9115	140.9091	140.9115	4,396
21/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1119.0800	1121.5100	1.1191	1.1215	0
21/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2029 On 05-February-26			Bond Future	143.5570	143.5595	143.5570	143.5595	0
21/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3446.9800	3449.4600	3.4470	3.4495	0
21/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2029 On 07-May-26			Bond Future	144.7550	144.7572	144.7550	144.7572	0
21/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2934.9800	2937.1700	2.9350	2.9372	0
21/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2029 On 06-August-26			Bond Future	147.4479	147.4497	147.4479	147.4497	0
21/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3347.8600	3349.7200	3.3479	3.3497	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2029 On 05-November-26			Bond Future	148.5507	148.5520	148.5507	148.5520	0
21/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	990.7100	992.0300	0.9907	0.9920	0
21/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2030 On 06-November-25			Bond Future	8.1606	8.1453	101.6555	101.7092	139,160
21/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2056.3900	2105.4600	2.0564	2.1055	300
21/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	121.5400	116.9300	0.1215	0.1169	0
21/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3634.8700	3688.1600	3.6349	3.6882	300
21/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	9.5000	9.1100	0.0095	0.0091	0
21/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4689.6500	4743.2800	4.6897	4.7433	0
21/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1.2100	1.1600	0.0012	0.0012	0
21/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6449.7400	6503.4100	6.4497	6.5034	0
21/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	300
21/08/2025	2030 On 05-February-26			Bond Future	8.2052	8.1887	99.5331	99.5878	52,861
21/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4198.3900	4251.4300	4.1984	4.2514	0
21/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	44.1600	42.5100	0.0442	0.0425	0
21/08/2025	2030 On 07-May-26			Bond Future	8.2712	8.2535	101.3585	101.4140	0
21/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3605.1900	3655.3500	3.6052	3.6554	0
21/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	174.2000	168.8800	0.1742	0.1689	0
21/08/2025	2030 On 06-August-26			Bond Future	8.3536	8.3344	99.2102	99.2665	0
21/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2927.8000	2973.3500	2.9278	2.9734	0
21/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	421.2800	410.5500	0.4213	0.4106	0
21/08/2025	2030 On 05-November-26			Bond Future	8.4571	8.4364	100.9307	100.9876	0
21/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1439.4400	1469.1300	1.4394	1.4691	0
21/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1624.1600	1596.9700	1.6242	1.5970	0
21/08/2025	2031 On 06-November-25			Bond Future	110.3928	110.3940	110.3928	110.3940	1,416
21/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	736.7500	738.5400	0.7368	0.7385	0
21/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	33.9700	34.5900	0.0340	0.0346	0
21/08/2025	2031 On 05-February-26			Bond Future	110.0676	110.0688	110.0676	110.0688	0
21/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	9.6600	9.8700	0.0097	0.0099	0
21/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1702.0200	1701.0700	1.7020	1.7011	0
21/08/2025	2031 On 07-May-26			Bond Future	112.1125	112.1135	112.1125	112.1135	0
21/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	6.4600	6.5700	0.0065	0.0066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1733.9700	1733.1200	1.7340	1.7331	0
21/08/2025	2031 On 06-August-26			Bond Future	111.7554	111.7559	111.7554	111.7559	0
21/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2054.5700	2054.0600	2.0546	2.0541	0
21/08/2025	2031 On 05-November-26			Bond Future	113.7208	113.7209	113.7208	113.7209	0
21/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2230.7900	2230.9400	2.2308	2.2309	0
21/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2032 On 06-November-25			Bond Future	8.8723	8.8575	97.9518	98.0216	154,561
21/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2690.5100	2752.8600	2.6905	2.7529	300
21/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	245.4600	238.0100	0.2455	0.2380	0
21/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4724.1500	4792.9500	4.7242	4.7930	300
21/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	33.3100	32.3100	0.0333	0.0323	0
21/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6958.2600	7028.0100	6.9583	7.0280	0
21/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	2.3700	2.3200	0.0024	0.0023	0
21/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8943.3900	9013.1900	8.9434	9.0132	0
21/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.1200	0.1200	0.0001	0.0001	300
21/08/2025	2032 On 05-February-26			Bond Future	8.9451	8.9295	99.7688	99.8399	0
21/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5463.7700	5531.3200	5.4638	5.5313	0
21/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	125.3900	121.8500	0.1254	0.1219	0
21/08/2025	2032 On 07-May-26			Bond Future	9.0278	9.0114	97.4390	97.5112	0
21/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5085.9800	5149.9500	5.0860	5.1500	0
21/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	350.5300	342.3000	0.3505	0.3423	0
21/08/2025	2032 On 06-August-26			Bond Future	9.1217	9.1044	99.2275	99.3008	0
21/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4732.7600	4793.2900	4.7328	4.7933	0
21/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	622.6300	609.8600	0.6226	0.6099	0
21/08/2025	2032 On 05-November-26			Bond Future	9.2383	9.2201	96.7915	96.8658	0
21/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2192.9200	2232.1700	2.1929	2.2322	0
21/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2511.9400	2476.9800	2.5119	2.4770	0
21/08/2025	2033 On 06-November-25			Bond Future	132.7899	132.8807	132.7899	132.8807	8,340
21/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	350.1500	259.2700	0.3502	0.2593	0
21/08/2025	2033 On 05-February-26			Bond Future	135.2851	135.3778	135.2851	135.3778	0
21/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2405.1000	2497.7600	2.4051	2.4978	0

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21/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2033 On 07-May-26			Bond Future	136.2272	136.3212	136.2272	136.3212	0
21/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1067.2100	1161.2400	1.0672	1.1612	0
21/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2033 On 06-August-26			Bond Future	138.7615	138.8570	138.7615	138.8570	0
21/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4511.5000	4607.0200	4.5115	4.6070	0
21/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2033 On 05-November-26			Bond Future	139.6071	139.7037	139.6071	139.7037	0
21/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2347.1300	2443.7000	2.3471	2.4437	0
21/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2037 On 06-November-25			Bond Future	10.2164	10.1968	91.0455	91.1644	187,246
21/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2466.2900	2556.8800	2.4663	2.5569	300
21/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	767.3300	739.0200	0.7673	0.7390	0
21/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4759.3300	4870.9200	4.7593	4.8709	300
21/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	172.8900	165.5800	0.1729	0.1656	0
21/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8055.9700	8174.1800	8.0560	8.1742	0
21/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	17.2000	16.5100	0.0172	0.0165	0
21/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10793.5800	10912.4200	10.7936	10.9124	0
21/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	1.9100	1.8500	0.0019	0.0019	300
21/08/2025	2037 On 05-February-26			Bond Future	10.3140	10.2937	88.4757	88.5968	5
21/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3308.9500	3394.4400	3.3090	3.3944	1,930
21/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1340.6700	1305.0500	1.3407	1.3051	0
21/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4273.4700	4369.2400	4.2735	4.3692	1,970
21/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	879.6300	854.2900	0.8796	0.8543	0
21/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5567.9200	5673.2600	5.5679	5.6733	0
21/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	505.9300	490.1600	0.5059	0.4902	0
21/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6306.2000	6415.3400	6.3062	6.4153	0
21/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	373.0300	361.0600	0.3730	0.3611	1,930
21/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6494.5000	6604.4600	6.4945	6.6045	1,030
21/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	345.5100	334.3600	0.3455	0.3344	0
21/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8712.0700	8828.5400	8.7121	8.8285	0
21/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	136.7400	132.1000	0.1367	0.1321	1,930
21/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10710.1200	10829.2900	10.7101	10.8293	0
21/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	55.6900	53.7500	0.0557	0.0538	1,970

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21/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12913.4800	13034.0100	12.9135	13.0340	0
21/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	15.9200	15.3400	0.0159	0.0153	1,030
21/08/2025	2037 On 07-May-26			Bond Future	10.4238	10.4027	90.0981	90.2212	0
21/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4492.9900	4582.2000	4.4930	4.5822	142
21/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1498.8400	1464.8800	1.4988	1.4649	0
21/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5936.9100	6037.3000	5.9369	6.0373	0
21/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	920.7200	897.9400	0.9207	0.8979	0
21/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10751.4900	10868.9900	10.7515	10.8690	0
21/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	201.0600	195.3900	0.2011	0.1954	142
21/08/2025	2037 On 06-August-26			Bond Future	10.5450	10.5230	87.4921	87.6173	0
21/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2142.9400	2195.6000	2.1429	2.1956	2,541
21/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5203.5900	5131.0600	5.2036	5.1311	0
21/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3721.4400	3796.7000	3.7214	3.7967	0
21/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2844.5000	2794.5700	2.8445	2.7946	2,541
21/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5729.9700	5823.4900	5.7300	5.8235	0
21/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1570.3300	1538.6600	1.5703	1.5387	2,541
21/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7337.1200	7440.1800	7.3371	7.4402	0
21/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1031.9700	1009.8400	1.0320	1.0098	0
21/08/2025	2037 On 05-November-26			Bond Future	10.6719	10.6491	89.0081	89.1352	0
21/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3587.7000	3656.8900	3.5877	3.6569	0
21/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3877.2100	3819.3400	3.8772	3.8193	0
21/08/2025	2038 On 06-November-25			Bond Future	142.5604	142.5602	142.5604	142.5602	2,621
21/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1319.6000	1319.7800	1.3196	1.3198	0
21/08/2025	2038 On 05-February-26			Bond Future	143.0608	143.0606	143.0608	143.0606	0
21/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	139.1700	139.4400	0.1392	0.1394	0
21/08/2025	2038 On 07-May-26			Bond Future	145.7190	145.7184	145.7190	145.7184	0
21/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1188.9500	1188.3800	1.1890	1.1884	0
21/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2038 On 06-August-26			Bond Future	146.2123	146.2113	146.2123	146.2113	0
21/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1492.2500	1491.2800	1.4923	1.4913	0
21/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2038 On 05-November-26			Bond Future	148.7853	148.7838	148.7853	148.7838	0

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21/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2475.2500	2473.8000	2.4753	2.4738	0
21/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2040 On 06-November-25			Bond Future	10.6614	10.6471	90.4648	90.5593	43,668
21/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7339.1700	7432.6600	7.3392	7.4327	0
21/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	47.8700	46.8700	0.0479	0.0469	0
21/08/2025	2040 On 05-February-26			Bond Future	10.7652	10.7504	87.6338	87.7300	36,614
21/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1427.5900	1468.3900	1.4276	1.4684	680
21/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4177.6800	4122.2500	4.1777	4.1223	0
21/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2406.7000	2463.1500	2.4067	2.4632	0
21/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2505.4600	2465.6800	2.5055	2.4657	680
21/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3804.3200	3875.6400	3.8043	3.8756	0
21/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1364.3900	1339.4800	1.3644	1.3395	680
21/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5274.9500	5356.1100	5.2750	5.3561	0
21/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	761.5800	746.5100	0.7616	0.7465	0
21/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6864.5900	6952.3000	6.8646	6.9523	475
21/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	409.7400	401.2200	0.4097	0.4012	0
21/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14044.6700	14140.5500	14.0447	14.1406	0
21/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	17.6100	17.2600	0.0176	0.0173	475
21/08/2025	2040 On 07-May-26			Bond Future	10.8800	10.8646	89.2406	89.3384	0
21/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2628.4000	2679.6800	2.6284	2.6797	1,460
21/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3783.3200	3736.7900	3.7833	3.7368	0
21/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3865.2200	3929.4000	3.8652	3.9294	820
21/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2359.6500	2326.0200	2.3597	2.3260	0
21/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5991.8500	6070.4000	5.9919	6.0704	0
21/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1177.3500	1158.0900	1.1774	1.1581	0
21/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6208.1900	6287.8100	6.2082	6.2878	0
21/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1102.3100	1084.1200	1.1023	1.0841	1,460
21/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7601.5000	7686.8000	7.6015	7.6868	0
21/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	722.9300	710.4200	0.7229	0.7104	820
21/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8498.2300	8586.1800	8.4982	8.5862	0
21/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	561.3200	551.4600	0.5613	0.5515	1,460
21/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9986.5700	10077.8200	9.9866	10.0778	0
21/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	367.3400	360.7800	0.3673	0.3608	820
21/08/2025	2040 On 06-August-26			Bond Future	11.0056	10.9897	86.3681	86.4676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8060.5300	8143.6000	8.0605	8.1436	0
21/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1126.2400	1109.8700	1.1262	1.1099	0
21/08/2025	2040 On 05-November-26			Bond Future	11.1353	11.1188	87.8642	87.9650	0
21/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3907.9700	3963.8400	3.9080	3.9638	0
21/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4369.3800	4324.4200	4.3694	4.3244	0
21/08/2025	2044 On 06-November-25			Bond Future	10.9362	10.9168	85.3022	85.4339	129,981
21/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2883.7000	2986.1000	2.8837	2.9861	11,000
21/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	803.7500	774.4400	0.8038	0.7744	0
21/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5410.8500	5534.9900	5.4109	5.5350	0
21/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	183.5900	176.0200	0.1836	0.1760	11,000
21/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6131.6600	6258.4400	6.1317	6.2584	0
21/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	118.1800	113.2500	0.1182	0.1133	0
21/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6804.8600	6933.3600	6.8049	6.9334	0
21/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	76.9500	73.7400	0.0770	0.0737	5,800
21/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7933.3200	8063.4800	7.9333	8.0635	0
21/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	38.2700	36.7200	0.0383	0.0367	5,600
21/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8214.2900	8344.7200	8.2143	8.3447	0
21/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	31.9800	30.7000	0.0320	0.0307	5,800
21/08/2025	2044 On 05-February-26			Bond Future	11.0399	11.0197	82.5006	82.6348	16
21/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	662.3000	692.6400	0.6623	0.6926	9,000
21/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7531.9300	7428.0800	7.5319	7.4281	0
21/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2115.1800	2184.6200	2.1152	2.1846	9,000
21/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3053.7700	2989.0200	3.0538	2.9890	0
21/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3227.5500	3316.1200	3.2276	3.3161	0
21/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1848.3700	1802.7500	1.8484	1.8028	4,500
21/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4003.9600	4102.4400	4.0040	4.1024	0
21/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1345.8300	1310.1200	1.3458	1.3101	9,000
21/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4210.7300	4311.5000	4.2107	4.3115	0
21/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1237.8800	1204.4600	1.2379	1.2045	4,500
21/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4469.3500	4572.7400	4.4694	4.5727	0
21/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1121.4300	1090.6300	1.1214	1.0906	0
21/08/2025	2044 On 07-May-26			Bond Future	11.1532	11.1324	84.0133	84.1498	0
21/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5524.6200	5627.9700	5.5246	5.6280	0
21/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1463.0500	1429.9200	1.4631	1.4299	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	2044 On 06-August-26			Bond Future	11.2765	11.2549	81.1702	81.3090	0
21/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8062.0900	8175.7900	8.0621	8.1758	0
21/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1221.5000	1196.4000	1.2215	1.1964	0
21/08/2025	2044 On 05-November-26			Bond Future	11.4028	11.3805	82.5759	82.7168	0
21/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4063.8500	4141.0500	4.0639	4.1411	0
21/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4461.0100	4397.2800	4.4610	4.3973	0
21/08/2025	2046 On 06-November-25			Bond Future	121.4048	121.3153	121.4048	121.3153	19,630
21/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4005.2300	4094.6600	4.0052	4.0947	0
21/08/2025	2046 On 05-February-26			Bond Future	123.6862	123.5950	123.6862	123.5950	0
21/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	2036.1800	1945.0300	2.0362	1.9450	0
21/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2046 On 07-May-26			Bond Future	123.6751	123.5820	123.6751	123.5820	0
21/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1274.9000	1368.0400	1.2749	1.3680	0
21/08/2025	2046 On 06-August-26			Bond Future	125.9751	125.8799	125.9751	125.8799	0
21/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3595.0800	3499.8600	3.5951	3.4999	0
21/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2046 On 05-November-26			Bond Future	125.8449	125.7475	125.8449	125.7475	0
21/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	364.9200	267.4800	0.3649	0.2675	0
21/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2050 On 06-November-25			Bond Future	122.2958	122.2958	122.2958	122.2958	17,837
21/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2124.1800	2124.2100	2.1242	2.1242	0
21/08/2025	2050 On 05-February-26			Bond Future	122.1663	122.1661	122.1663	122.1661	0
21/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	653.7500	653.9000	0.6538	0.6539	0
21/08/2025	2050 On 07-May-26			Bond Future	124.4360	124.4357	124.4360	124.4357	0
21/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	366.0000	365.7100	0.3660	0.3657	0
21/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	2050 On 06-August-26			Bond Future	124.2804	124.2797	124.2804	124.2797	0
21/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1010.4400	1009.6600	1.0104	1.0097	0
21/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	2050 On 05-November-26			Bond Future	126.4672	126.4657	126.4672	126.4657	0
21/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2627.1600	2625.7100	2.6272	2.6257	0
21/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1172.2010	1172.2010	1,172.2010	0
21/08/2025	AL37 On 06-November-25			Index Future	1195.2710	1195.9380	1195.2710	1,195.9380	0
21/08/2025	AL37 On 05-February-26			Index Future	1217.4420	1218.1220	1217.4420	1,218.1220	0
21/08/2025	AL37 On 07-May-26			Index Future	1239.7850	1240.4750	1239.7850	1,240.4750	0
21/08/2025	AL37 On 06-August-26			Index Future	1262.3320	1263.0320	1262.3320	1,263.0320	0
21/08/2025	AL37 On 05-November-26			Index Future	1284.5570	1285.2650	1284.5570	1,285.2650	0
21/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1422.4590	1422.4590	1,422.4590	0
21/08/2025	AL7T On 06-November-25			Index Future	1453.9620	1455.3730	1453.9620	1,455.3730	0
21/08/2025	AL7T On 05-February-26			Index Future	1480.9320	1482.3700	1480.9320	1,482.3700	0
21/08/2025	AL7T On 07-May-26			Index Future	1508.1110	1509.5720	1508.1110	1,509.5720	0
21/08/2025	AL7T On 06-August-26			Index Future	1535.5370	1537.0220	1535.5370	1,537.0220	0
21/08/2025	AL7T On 05-November-26			Index Future	1562.5720	1564.0780	1562.5720	1,564.0780	0
21/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1206.8960	1206.8960	1,206.8960	0
21/08/2025	ALBI On 06-November-25			Index Future	1231.9920	1233.1180	1231.9920	1,233.1180	76
21/08/2025	ALBI On 05-February-26			Index Future	1254.8450	1255.9920	1254.8450	1,255.9920	0
21/08/2025	ALBI On 07-May-26			Index Future	1277.8750	1279.0400	1277.8750	1,279.0400	0
21/08/2025	ALBI On 06-August-26			Index Future	1301.1140	1302.2980	1301.1140	1,302.2980	0
21/08/2025	ALBI On 05-November-26			Index Future	1324.0220	1325.2220	1324.0220	1,325.2220	0
21/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	ES33 On 06-November-25			Bond Future	10.3128	10.3037	86.2815	86.3247	0
21/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7631.2800	7674.4900	7.6313	7.6745	0
21/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES33 On 05-February-26			Bond Future	10.4388	10.4293	87.9029	87.9469	0
21/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4707.4100	4751.4400	4.7074	4.7514	0
21/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES33 On 07-May-26			Bond Future	10.5721	10.5622	85.7412	85.7858	0
21/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4860.6200	4905.2400	4.8606	4.9052	0
21/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES33 On 06-August-26			Bond Future	10.7183	10.7080	87.3346	87.3799	0
21/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5465.9900	5511.2100	5.4660	5.5112	0
21/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES33 On 05-November-26			Bond Future	10.8892	10.8784	85.0769	85.1226	0
21/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	251.5000	205.7800	0.2515	0.2058	0
21/08/2025	ES42 On 06-November-25			Bond Future	11.2073	11.1776	80.2474	80.4336	0
21/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6913.4700	7099.6800	6.9135	7.0997	0
21/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES42 On 05-February-26			Bond Future	11.3217	11.2909	81.7553	81.9450	0
21/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3155.6100	3345.3200	3.1556	3.3453	0
21/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES42 On 07-May-26			Bond Future	11.4454	11.4136	79.0092	79.2023	0
21/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4367.7900	4560.8500	4.3678	4.5609	0
21/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES42 On 06-August-26			Bond Future	11.5749	11.5419	80.4763	80.6727	0
21/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6001.9200	6198.3800	6.0019	6.1984	0
21/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES42 On 05-November-26			Bond Future	11.7181	11.6838	77.6258	77.8254	0
21/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	339.0400	139.3900	0.3390	0.1394	0
21/08/2025	GOVI On 07-August-25			GOVI	1187.5980	1187.5980	1187.5980	1,187.5980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	GOVI On 06-November-25			GOVI	1212.0850	1213.1140	1212.0850	1,213.1140	609
21/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1000850.0000	1011140.0000	100.0850	101.1140	0
21/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	GOVI On 05-February-26			GOVI	1234.5690	1235.6170	1234.5690	1,235.6170	0
21/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	845690.0000	856170.0000	84.5690	85.6170	0
21/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	GOVI On 07-May-26			GOVI	1257.2260	1258.2910	1257.2260	1,258.2910	42
21/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	802260.0000	812910.0000	80.2260	81.2910	0
21/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	GOVI On 06-August-26			GOVI	1280.0900	1281.1720	1280.0900	1,281.1720	0
21/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	910900.0000	921720.0000	91.0900	92.1720	0
21/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	GOVI On 05-November-26			GOVI	1302.6280	1303.7250	1302.6280	1,303.7250	0
21/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	256280.0000	267250.0000	25.6280	26.7250	0
21/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/08/2025	IGOV On 07-August-25			Index Future	384.0940	384.0940	384.0940	384.0940	0
21/08/2025	IGOV On 06-November-25			Index Future	392.4500	392.4640	392.4500	392.4640	754
21/08/2025	IGOV On 05-February-26			Index Future	399.8240	399.8390	399.8240	399.8390	0
21/08/2025	IGOV On 07-May-26			Index Future	407.2550	407.2690	407.2550	407.2690	0
21/08/2025	IGOV On 06-August-26			Index Future	414.7530	414.7660	414.7530	414.7660	0
21/08/2025	IGOV On 05-November-26			Index Future	422.1450	422.1570	422.1450	422.1570	0
21/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
21/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/08/2025	R033 On 06-November-25			Bond Future	9.0345	9.0198	106.2560	106.3369	28,586
21/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6808.2100	6888.8700	6.8082	6.8889	0
21/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	7.6300	7.4100	0.0076	0.0074	0
21/08/2025	R033 On 05-February-26			Bond Future	9.1100	9.0945	108.2271	108.3095	0
21/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7096.4000	7176.4000	7.0964	7.1764	0
21/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	79.0900	76.6900	0.0791	0.0767	0
21/08/2025	R033 On 07-May-26			Bond Future	9.1949	9.1786	105.1688	105.2525	0
21/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6168.6800	6244.9000	6.1687	6.2449	0
21/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	288.1300	280.6200	0.2881	0.2806	0
21/08/2025	R033 On 06-August-26			Bond Future	9.2896	9.2726	107.0990	107.1840	0
21/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5342.5200	5412.7000	5.3425	5.4127	0
21/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	697.8000	683.0200	0.6978	0.6830	0
21/08/2025	R033 On 05-November-26			Bond Future	9.4047	9.3868	103.9169	104.0030	0
21/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2154.4400	2199.2200	2.1544	2.1992	0
21/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2514.4500	2473.1400	2.5145	2.4731	0
21/08/2025	R035 On 06-November-25			Bond Future	9.6824	9.6679	96.8617	96.9470	119,353
21/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1565.1800	1622.3700	1.5652	1.6224	250
21/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1054.9900	1026.9300	1.0550	1.0269	0
21/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2054.5800	2119.2300	2.0546	2.1192	2,000
21/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	736.1500	715.5500	0.7362	0.7156	0
21/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2743.5600	2815.5600	2.7436	2.8156	300
21/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	455.9600	442.7100	0.4560	0.4427	0
21/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3053.0600	3127.4700	3.0531	3.1275	0
21/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	370.2500	359.4100	0.3703	0.3594	250
21/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3752.8700	3831.3500	3.7529	3.8314	0
21/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	230.6900	223.9200	0.2307	0.2239	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4290.5800	4371.2000	4.2906	4.3712	2,000
21/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	159.3000	154.6700	0.1593	0.1547	0
21/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4440.0100	4521.1100	4.4400	4.5211	2,000
21/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	143.5400	139.3900	0.1435	0.1394	0
21/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4741.6200	4823.5600	4.7416	4.8236	0
21/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	115.9900	112.6800	0.1160	0.1127	250
21/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5148.6200	5231.4500	5.1486	5.2315	300
21/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	86.5700	84.1500	0.0866	0.0842	0
21/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5662.8500	5746.4900	5.6629	5.7465	0
21/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	59.2100	57.6000	0.0592	0.0576	8,500
21/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7012.1000	7096.8600	7.0121	7.0969	2,000
21/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	20.5600	20.0700	0.0206	0.0201	0
21/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7064.0300	7148.8200	7.0640	7.1488	250
21/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	19.6900	19.2300	0.0197	0.0192	0
21/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7323.6000	7408.4900	7.3236	7.4085	0
21/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	15.8800	15.5200	0.0159	0.0155	0
21/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8356.6500	8441.7900	8.3567	8.4418	0
21/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	5.8900	5.7800	0.0059	0.0058	0
21/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9531.4900	9616.7200	9.5315	9.6167	0
21/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	1.6900	1.6700	0.0017	0.0017	2,000
21/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9632.8100	9718.0400	9.6328	9.7180	0
21/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	1.5100	1.4900	0.0015	0.0015	250
21/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10737.6300	10822.8700	10.7376	10.8229	0
21/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.4100	0.4000	0.0004	0.0004	300
21/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12117.0800	12202.3300	12.1171	12.2023	0
21/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	250
21/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12311.6800	12396.9300	12.3117	12.3969	0
21/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	2,000
21/08/2025	R035 On 05-February-26			Bond Future	9.7755	9.7603	98.6585	98.7454	0
21/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3223.8300	3288.8300	3.2238	3.2888	250
21/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1006.9700	985.1000	1.0070	0.9851	0
21/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4308.1800	4380.8700	4.3082	4.3809	2,000
21/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	613.5400	599.3600	0.6135	0.5994	0
21/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5316.5400	5394.0800	5.3165	5.3941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	387.6800	378.3500	0.3877	0.3784	250
21/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5864.9700	5944.4700	5.8650	5.9445	0
21/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	301.0000	293.6300	0.3010	0.2936	0
21/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6566.0700	6647.5400	6.5661	6.6475	2,000
21/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	216.6000	211.2000	0.2166	0.2112	0
21/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6850.3000	6932.4300	6.8503	6.9324	0
21/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	189.2100	184.4700	0.1892	0.1845	0
21/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7659.4700	7743.1700	7.6595	7.7432	0
21/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	123.4100	120.2400	0.1234	0.1202	250
21/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13719.7900	13806.6000	13.7198	13.8066	0
21/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	2.2100	2.1500	0.0022	0.0022	2,000
21/08/2025	R035 On 07-May-26			Bond Future	9.8712	9.8553	95.9651	96.0534	0
21/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1850.9400	1894.0600	1.8509	1.8941	200
21/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3037.3200	2992.1700	3.0373	2.9922	0
21/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	1970.2900	2015.0600	1.9703	2.0151	350
21/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2873.9700	2830.4700	2.8740	2.8305	0
21/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3267.8100	3326.9400	3.2678	3.3269	0
21/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1676.0500	1646.9100	1.6761	1.6469	200
21/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3436.8600	3497.4400	3.4369	3.4974	0
21/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1573.1700	1545.4800	1.5732	1.5455	350
21/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5119.5200	5191.2400	5.1195	5.1912	0
21/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	855.1900	838.6400	0.8552	0.8386	200
21/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5321.7500	5394.4800	5.3218	5.3945	0
21/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	795.7900	780.2500	0.7958	0.7803	350
21/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5942.8800	6018.3800	5.9429	6.0184	0
21/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	638.0600	625.2900	0.6381	0.6253	0
21/08/2025	R035 On 06-August-26			Bond Future	9.9771	9.9606	97.7272	97.8168	0
21/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6530.3400	6604.7100	6.5303	6.6047	0
21/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	883.9300	868.6900	0.8839	0.8687	0
21/08/2025	R035 On 05-November-26			Bond Future	10.1027	10.0855	94.9231	95.0140	0
21/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2902.6000	2951.4500	2.9026	2.9515	0
21/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3288.0300	3245.9500	3.2880	3.2460	0
21/08/2025	R038 On 06-November-25			Bond Future	10.2868	10.2569	105.2981	105.5107	6,698
21/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5009.0700	5203.1000	5.0091	5.2031	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	238.3100	219.7000	0.2383	0.2197	0
21/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6571.5600	6776.3400	6.5716	6.7763	0
21/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	92.8900	85.0300	0.0929	0.0850	0
21/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13191.9900	13404.5500	13.1920	13.4046	0
21/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.8900	0.8100	0.0009	0.0008	1,770
21/08/2025	R038 On 05-February-26			Bond Future	10.3896	10.3586	107.2514	107.4680	0
21/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7360.1500	7554.7400	7.3602	7.5547	0
21/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	394.0500	371.9800	0.3941	0.3720	0
21/08/2025	R038 On 07-May-26			Bond Future	10.5004	10.4682	103.7338	103.9542	0
21/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6832.7700	7012.4800	6.8328	7.0125	0
21/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	948.2000	907.5200	0.9482	0.9075	0
21/08/2025	R038 On 06-August-26			Bond Future	10.6196	10.5860	105.6373	105.8615	0
21/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8450.6000	8633.4100	8.4506	8.6334	0
21/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1170.2100	1128.8100	1.1702	1.1288	0
21/08/2025	R038 On 05-November-26			Bond Future	10.7534	10.7185	101.9882	102.2159	0
21/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3810.7400	3932.4600	3.8107	3.9325	0
21/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4028.4600	3922.4600	4.0285	3.9225	0
21/08/2025	R053 On 06-November-25			Bond Future	10.8523	10.8328	108.0399	108.2200	25,967
21/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7995.2300	8168.0200	7.9952	8.1680	0
21/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	169.6300	162.2800	0.1696	0.1623	0
21/08/2025	R053 On 05-February-26			Bond Future	10.9495	10.9293	110.0441	110.2275	0
21/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6167.8600	6310.3900	6.1679	6.3104	0
21/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1457.5500	1416.6900	1.4576	1.4167	0
21/08/2025	R053 On 07-May-26			Bond Future	11.0523	11.0315	106.2006	106.3871	10,000
21/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7297.7600	7439.5300	7.2978	7.4395	0
21/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1872.2900	1827.5600	1.8723	1.8276	0
21/08/2025	R053 On 06-August-26			Bond Future	11.1613	11.1397	108.1493	108.3389	0
21/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10787.0400	10941.1900	10.7870	10.9412	0
21/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1749.0700	1713.5400	1.7491	1.7135	0
21/08/2025	R053 On 05-November-26			Bond Future	11.2807	11.2583	104.1653	104.3579	0
21/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5240.6200	5345.5000	5.2406	5.3455	0
21/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5851.0800	5763.3000	5.8511	5.7633	0
21/08/2025	R186 On 06-November-25			Bond Future	7.6017	7.6204	107.1141	107.0941	96,329

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	567.7500	548.6800	0.5678	0.5487	0
21/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	4.5200	5.4800	0.0045	0.0055	0
21/08/2025	R186 On 05-February-26			Bond Future	7.6306	7.6550	103.7965	103.7762	0
21/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	676.8700	658.0800	0.6769	0.6581	0
21/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	12.7200	14.3100	0.0127	0.0143	0
21/08/2025	R186 On 07-May-26			Bond Future	7.7277	7.7629	105.7002	105.6793	0
21/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	588.8700	570.0800	0.5889	0.5701	0
21/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	18.6200	20.7900	0.0186	0.0208	0
21/08/2025	R186 On 06-August-26			Bond Future	7.9357	7.9962	102.3353	102.3137	0
21/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	286.4600	271.0500	0.2865	0.2711	0
21/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	60.4500	66.6400	0.0605	0.0666	0
21/08/2025	R186 On 05-November-26			Bond Future	9.7526	9.9458	104.1095	104.0871	0
21/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	36.4900	31.5800	0.0365	0.0316	0
21/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	225.6900	243.1200	0.2257	0.2431	0
21/08/2025	R202 On 06-November-25			Bond Future	276.8327	276.9292	276.8327	276.9292	1,033
21/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1192.6600	1289.1500	1.1927	1.2892	0
21/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R202 On 05-February-26			Bond Future	276.6648	276.7629	276.6648	276.7629	0
21/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1155.1800	1057.0700	1.1552	1.0571	0
21/08/2025	R202 On 07-May-26			Bond Future	281.8055	281.9050	281.8055	281.9050	0
21/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4255.4600	4355.0400	4.2555	4.3550	0
21/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R202 On 06-August-26			Bond Future	281.5866	281.6870	281.5866	281.6870	0
21/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2726.5900	2827.0300	2.7266	2.8270	0
21/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R202 On 05-November-26			Bond Future	286.5421	286.6432	286.5421	286.6432	0
21/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6082.1000	6183.1500	6.0821	6.1832	0
21/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R209 On 06-November-25			Bond Future	9.9547	9.9454	77.0625	77.1124	19,481
21/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6654.3300	6704.2300	6.6543	6.7042	0
21/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	21.0200	21.0800	0.0210	0.0211	0
21/08/2025	R209 On 05-February-26			Bond Future	10.0428	10.0332	78.4921	78.5428	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4899.1500	4945.2600	4.8992	4.9453	0
21/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	418.9300	414.2800	0.4189	0.4143	0
21/08/2025	R209 On 07-May-26			Bond Future	10.1381	10.1281	76.7804	76.8319	0
21/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5348.5900	5392.8900	5.3486	5.3929	0
21/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	738.0600	730.8100	0.7381	0.7308	0
21/08/2025	R209 On 06-August-26			Bond Future	10.2413	10.2309	78.1899	78.2422	0
21/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6405.6700	6450.2800	6.4057	6.4503	0
21/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	882.2900	874.6300	0.8823	0.8746	0
21/08/2025	R209 On 05-November-26			Bond Future	10.3584	10.3477	76.3969	76.4499	0
21/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3075.2200	3105.9400	3.0752	3.1059	0
21/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3265.3500	3243.1300	3.2654	3.2431	0
21/08/2025	R210 On 06-November-25			Bond Future	252.8647	252.9638	252.8647	252.9638	1,206
21/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	724.7300	823.7900	0.7247	0.8238	0
21/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R210 On 05-February-26			Bond Future	257.6164	257.7174	257.6164	257.7174	0
21/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4516.3600	4617.3600	4.5164	4.6174	0
21/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R210 On 07-May-26			Bond Future	258.9027	259.0049	258.9027	259.0049	0
21/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3502.6900	3604.9100	3.5027	3.6049	0
21/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R210 On 06-August-26			Bond Future	263.7184	263.8219	263.7184	263.8219	0
21/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3878.4000	3981.8900	3.8784	3.9819	0
21/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R210 On 05-November-26			Bond Future	264.8032	264.9074	264.8032	264.9074	0
21/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11473.2400	11577.4000	11.4732	11.5774	0
21/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/08/2025	R213 On 06-November-25			Bond Future	8.4944	8.4846	95.1012	95.1409	94,070
21/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6032.0100	6071.7100	6.0320	6.0717	0
21/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.4500	0.4600	0.0005	0.0005	0
21/08/2025	R213 On 05-February-26			Bond Future	8.5577	8.5472	96.8653	96.9057	23
21/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5034.3800	5074.1100	5.0344	5.0741	0
21/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	39.3300	38.5900	0.0393	0.0386	0
21/08/2025	R213 On 07-May-26			Bond Future	8.6251	8.6141	95.0905	95.1315	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4409.3400	4447.4600	4.4093	4.4475	0
21/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	163.5900	160.7000	0.1636	0.1607	0
21/08/2025	R213 On 06-August-26			Bond Future	8.7045	8.6928	96.8369	96.8785	0
21/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3792.3600	3828.0400	3.7924	3.8280	0
21/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	371.6000	365.7300	0.3716	0.3657	0
21/08/2025	R213 On 05-November-26			Bond Future	8.8150	8.8026	94.9692	95.0112	0
21/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1514.0500	1536.4100	1.5141	1.5364	0
21/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1734.2200	1714.6100	1.7342	1.7146	0
21/08/2025	R214 On 06-November-25			Bond Future	10.6102	10.5804	70.4984	70.6702	36,372
21/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5636.4700	5802.5900	5.6365	5.8026	0
21/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	70.3700	64.7300	0.0704	0.0647	0
21/08/2025	R214 On 05-February-26			Bond Future	10.7066	10.6757	71.8062	71.9811	0
21/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3878.9600	4013.9300	3.8790	4.0139	0
21/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	847.9200	807.9300	0.8479	0.8079	0
21/08/2025	R214 On 07-May-26			Bond Future	10.8038	10.7720	69.8253	70.0033	0
21/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4942.4700	5079.7000	4.9425	5.0797	0
21/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1060.6700	1019.8600	1.0607	1.0199	0
21/08/2025	R214 On 06-August-26			Bond Future	10.9087	10.8758	71.1074	71.2885	0
21/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6578.0000	6722.7500	6.5780	6.7228	0
21/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1096.4500	1060.1000	1.0965	1.0601	0
21/08/2025	R214 On 05-November-26			Bond Future	11.0265	10.9924	69.0455	69.2296	0
21/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3254.2900	3352.8800	3.2543	3.3529	0
21/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3559.8900	3474.4100	3.5599	3.4744	0
21/08/2025	R248 On 06-November-25			Bond Future	10.9353	10.9158	83.5885	83.7259	219,481
21/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5551.7700	5680.8000	5.5518	5.6808	0
21/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	205.5000	197.1400	0.2055	0.1971	0
21/08/2025	R248 On 05-February-26			Bond Future	11.0382	11.0180	85.1390	85.2790	0
21/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4156.0300	4259.5200	4.1560	4.2595	0
21/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1324.5500	1288.0700	1.3246	1.2881	0
21/08/2025	R248 On 07-May-26			Bond Future	11.1416	11.1207	82.2609	82.4033	260
21/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5426.3000	5531.7700	5.4263	5.5318	0
21/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1645.6800	1608.7800	1.6457	1.6088	0
21/08/2025	R248 On 06-August-26			Bond Future	11.2529	11.2313	83.7711	83.9159	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8296.2400	8413.6400	8.2962	8.4136	0
21/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1374.3600	1346.9700	1.3744	1.3470	0
21/08/2025	R248 On 05-November-26			Bond Future	11.3763	11.3540	80.7875	80.9345	0
21/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4043.1100	4123.3100	4.0431	4.1233	0
21/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4480.3600	4413.5600	4.4804	4.4136	0
21/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0