



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
22/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	2029 On 06-November-25			Bond Future	140.7849	140.9091	140.7849	140.9091	4,396
22/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	994.9300	1119.0800	0.9949	1.1191	0
22/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2029 On 05-February-26			Bond Future	143.4309	143.5570	143.4309	143.5570	0
22/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3320.9100	3446.9800	3.3209	3.4470	0
22/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2029 On 07-May-26			Bond Future	144.6361	144.7550	144.6361	144.7550	0
22/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2816.0700	2934.9800	2.8161	2.9350	0
22/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2029 On 06-August-26			Bond Future	147.3302	147.4479	147.3302	147.4479	0
22/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3230.2400	3347.8600	3.2302	3.3479	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2029 On 05-November-26			Bond Future	148.4401	148.5507	148.4401	148.5507	0
22/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	880.1400	990.7100	0.8801	0.9907	0
22/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2030 On 06-November-25			Bond Future	8.1233	8.1606	101.7863	101.6555	138,560
22/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2168.2100	2056.3900	2.1682	2.0564	300
22/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	102.6100	121.5400	0.1026	0.1215	0
22/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3763.9800	3634.8700	3.7640	3.6349	300
22/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	7.8600	9.5000	0.0079	0.0095	0
22/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4820.2700	4689.6500	4.8203	4.6897	0
22/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1.0800	1.2100	0.0011	0.0012	0
22/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6580.4900	6449.7400	6.5805	6.4497	0
22/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	300
22/08/2025	2030 On 05-February-26			Bond Future	8.1650	8.2052	99.6666	99.5331	52,861
22/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4328.1300	4198.3900	4.3281	4.1984	0
22/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	40.4300	44.1600	0.0404	0.0442	0
22/08/2025	2030 On 07-May-26			Bond Future	8.2257	8.2712	101.5012	101.3585	0
22/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3737.0900	3605.1900	3.7371	3.6052	0
22/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	163.3700	174.2000	0.1634	0.1742	0
22/08/2025	2030 On 06-August-26			Bond Future	8.3033	8.3536	99.3581	99.2102	0
22/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3048.3100	2927.8000	3.0483	2.9278	0
22/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	393.9400	421.2800	0.3939	0.4213	0
22/08/2025	2030 On 05-November-26			Bond Future	8.4001	8.4571	101.0876	100.9307	0
22/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1520.0600	1439.4400	1.5201	1.4394	0
22/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1547.8500	1624.1600	1.5479	1.6242	0
22/08/2025	2031 On 06-November-25			Bond Future	110.3905	110.3928	110.3905	110.3928	1,416
22/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	733.9400	736.7500	0.7339	0.7368	0
22/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	33.4800	33.9700	0.0335	0.0340	0
22/08/2025	2031 On 05-February-26			Bond Future	110.0655	110.0676	110.0655	110.0676	0
22/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	9.9200	9.6600	0.0099	0.0097	0
22/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1704.3800	1702.0200	1.7044	1.7020	0
22/08/2025	2031 On 07-May-26			Bond Future	112.1178	112.1125	112.1178	112.1125	0
22/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	6.9800	6.4600	0.0070	0.0065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1729.1700	1733.9700	1.7292	1.7340	0
22/08/2025	2031 On 06-August-26			Bond Future	111.7632	111.7554	111.7632	111.7554	0
22/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2046.7600	2054.5700	2.0468	2.0546	0
22/08/2025	2031 On 05-November-26			Bond Future	113.7359	113.7208	113.7359	113.7208	0
22/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2245.9400	2230.7900	2.2459	2.2308	0
22/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2032 On 06-November-25			Bond Future	8.8351	8.8723	98.1268	97.9518	155,030
22/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2835.0500	2690.5100	2.8351	2.6905	300
22/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	214.9700	245.4600	0.2150	0.2455	0
22/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4893.4300	4724.1500	4.8934	4.7242	300
22/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	27.5600	33.3100	0.0276	0.0333	0
22/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7132.7600	6958.2600	7.1328	6.9583	0
22/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1.8400	2.3700	0.0018	0.0024	0
22/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9118.3900	8943.3900	9.1184	8.9434	0
22/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0900	0.1200	0.0001	0.0001	300
22/08/2025	2032 On 05-February-26			Bond Future	8.9059	8.9451	99.9474	99.7688	0
22/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5632.5100	5463.7700	5.6325	5.4638	0
22/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	115.5400	125.3900	0.1155	0.1254	0
22/08/2025	2032 On 07-May-26			Bond Future	8.9849	9.0278	97.6275	97.4390	0
22/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5251.3400	5085.9800	5.2513	5.0860	0
22/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	327.3500	350.5300	0.3274	0.3505	0
22/08/2025	2032 On 06-August-26			Bond Future	9.0758	9.1217	99.4220	99.2275	0
22/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4900.7600	4732.7600	4.9008	4.7328	0
22/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	596.1900	622.6300	0.5962	0.6226	0
22/08/2025	2032 On 05-November-26			Bond Future	9.1882	9.2383	96.9958	96.7915	0
22/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2319.8800	2192.9200	2.3199	2.1929	0
22/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2434.6800	2511.9400	2.4347	2.5119	0
22/08/2025	2033 On 06-November-25			Bond Future	132.6526	132.7899	132.6526	132.7899	8,490
22/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	487.4000	350.1500	0.4874	0.3502	0
22/08/2025	2033 On 05-February-26			Bond Future	135.1457	135.2851	135.1457	135.2851	0
22/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2265.7000	2405.1000	2.2657	2.4051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2033 On 07-May-26			Bond Future	136.0941	136.2272	136.0941	136.2272	0
22/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	934.0700	1067.2100	0.9341	1.0672	0
22/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2033 On 06-August-26			Bond Future	138.6293	138.7615	138.6293	138.7615	0
22/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4379.3000	4511.5000	4.3793	4.5115	0
22/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2033 On 05-November-26			Bond Future	139.4811	139.6071	139.4811	139.6071	0
22/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2221.0900	2347.1300	2.2211	2.3471	0
22/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2037 On 06-November-25			Bond Future	10.1793	10.2164	91.2707	91.0455	187,471
22/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2621.9800	2466.2900	2.6220	2.4663	300
22/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	697.8000	767.3300	0.6978	0.7673	0
22/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4958.5700	4759.3300	4.9586	4.7593	300
22/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	146.9100	172.8900	0.1469	0.1729	0
22/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8275.9400	8055.9700	8.2759	8.0560	0
22/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	11.9500	17.2000	0.0120	0.0172	0
22/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	11017.8700	10793.5800	11.0179	10.7936	0
22/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.9800	1.9100	0.0010	0.0019	300
22/08/2025	2037 On 05-February-26			Bond Future	10.2755	10.3140	88.7054	88.4757	5
22/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3460.9600	3308.9500	3.4610	3.3090	1,930
22/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1263.0000	1340.6700	1.2630	1.3407	0
22/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4444.0900	4273.4700	4.4441	4.2735	1,970
22/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	820.5700	879.6300	0.8206	0.8796	0
22/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5755.7400	5567.9200	5.7557	5.5679	0
22/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	464.0700	505.9300	0.4641	0.5059	0
22/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6500.9900	6306.2000	6.5010	6.3062	0
22/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	338.1400	373.0300	0.3381	0.3730	1,930
22/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6690.8000	6494.5000	6.6908	6.4945	1,030
22/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	312.1300	345.5100	0.3121	0.3455	0
22/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8922.8300	8712.0700	8.9228	8.7121	0
22/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	117.8200	136.7400	0.1178	0.1367	1,930
22/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10929.4700	10710.1200	10.9295	10.7101	0
22/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	45.3600	55.6900	0.0454	0.0557	1,970

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13139.5900	12913.4800	13.1396	12.9135	0
22/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	12.3500	15.9200	0.0124	0.0159	1,030
22/08/2025	2037 On 07-May-26			Bond Future	10.3827	10.4238	90.3380	90.0981	0
22/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4658.8000	4492.9900	4.6588	4.4930	142
22/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1424.6800	1498.8400	1.4247	1.4988	0
22/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6125.8100	5936.9100	6.1258	5.9369	0
22/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	869.6500	920.7200	0.8697	0.9207	0
22/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10978.2300	10751.4900	10.9782	10.7515	0
22/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	187.8300	201.0600	0.1878	0.2011	142
22/08/2025	2037 On 06-August-26			Bond Future	10.5017	10.5450	87.7387	87.4921	0
22/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2243.0200	2142.9400	2.2430	2.1429	2,541
22/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5057.0500	5203.5900	5.0571	5.2036	0
22/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3853.3200	3721.4400	3.8533	3.7214	0
22/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2729.7600	2844.5000	2.7298	2.8445	2,541
22/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5913.2700	5729.9700	5.9133	5.7300	0
22/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1507.0100	1570.3300	1.5070	1.5703	2,541
22/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7551.8200	7337.1200	7.5518	7.3371	0
22/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1000.0500	1031.9700	1.0001	1.0320	0
22/08/2025	2037 On 05-November-26			Bond Future	10.6259	10.6719	89.2648	89.0081	0
22/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3723.2200	3587.7000	3.7232	3.5877	0
22/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3756.0600	3877.2100	3.7561	3.8772	0
22/08/2025	2038 On 06-November-25			Bond Future	142.5592	142.5604	142.5592	142.5604	2,621
22/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1320.8400	1319.6000	1.3208	1.3196	0
22/08/2025	2038 On 05-February-26			Bond Future	143.0599	143.0608	143.0599	143.0608	0
22/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	140.1500	139.1700	0.1402	0.1392	0
22/08/2025	2038 On 07-May-26			Bond Future	145.7276	145.7190	145.7276	145.7190	0
22/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1197.6100	1188.9500	1.1976	1.1890	0
22/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2038 On 06-August-26			Bond Future	146.2244	146.2123	146.2244	146.2123	0
22/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1504.4300	1492.2500	1.5044	1.4923	0
22/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2038 On 05-November-26			Bond Future	148.8070	148.7853	148.8070	148.7853	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2497.0200	2475.2500	2.4970	2.4753	0
22/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2040 On 06-November-25			Bond Future	10.6295	10.6614	90.6756	90.4648	43,645
22/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7539.5800	7339.1700	7.5396	7.3392	0
22/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	37.5200	47.8700	0.0375	0.0479	0
22/08/2025	2040 On 05-February-26			Bond Future	10.7321	10.7652	87.8487	87.6338	36,614
22/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1498.4600	1427.5900	1.4985	1.4276	680
22/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4033.6000	4177.6800	4.0336	4.1777	0
22/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2514.7200	2406.7000	2.5147	2.4067	0
22/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2398.5300	2505.4600	2.3985	2.5055	680
22/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3945.1100	3804.3200	3.9451	3.8043	0
22/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1290.2300	1364.3900	1.2902	1.3644	680
22/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5436.7500	5274.9500	5.4368	5.2750	0
22/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	708.4300	761.5800	0.7084	0.7616	0
22/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7042.9200	6864.5900	7.0429	6.8646	475
22/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	373.1200	409.7400	0.3731	0.4097	0
22/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14255.6400	14044.6700	14.2556	14.0447	0
22/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	13.6300	17.6100	0.0136	0.0176	475
22/08/2025	2040 On 07-May-26			Bond Future	10.8447	10.8800	89.4655	89.2406	0
22/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2727.6000	2628.4000	2.7276	2.6284	1,460
22/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3657.6000	3783.3200	3.6576	3.7833	0
22/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3993.0700	3865.2200	3.9931	3.8652	820
22/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2262.5800	2359.6500	2.2626	2.3597	0
22/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6157.0700	5991.8500	6.1571	5.9919	0
22/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1117.6500	1177.3500	1.1177	1.1774	0
22/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6376.0500	6208.1900	6.3761	6.2082	0
22/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1045.2500	1102.3100	1.0453	1.1023	1,460
22/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7784.2200	7601.5000	7.7842	7.6015	0
22/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	680.7300	722.9300	0.6807	0.7229	820
22/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8689.1900	8498.2300	8.6892	8.4982	0
22/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	527.3600	561.3200	0.5274	0.5613	1,460
22/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10188.4100	9986.5700	10.1884	9.9866	0
22/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	344.2600	367.3400	0.3443	0.3673	820
22/08/2025	2040 On 06-August-26			Bond Future	10.9685	11.0056	86.5994	86.3681	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8258.4500	8060.5300	8.2585	8.0605	0
22/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1092.8800	1126.2400	1.0929	1.1262	0
22/08/2025	2040 On 05-November-26			Bond Future	11.0959	11.1353	88.1052	87.8642	0
22/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	4022.4500	3907.9700	4.0225	3.9080	0
22/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4242.8200	4369.3800	4.2428	4.3694	0
22/08/2025	2044 On 06-November-25			Bond Future	10.9044	10.9362	85.5183	85.3022	129,981
22/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	3034.7900	2883.7000	3.0348	2.8837	11,000
22/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	738.7800	803.7500	0.7388	0.8038	0
22/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5602.0900	5410.8500	5.6021	5.4109	0
22/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	158.7700	183.5900	0.1588	0.1836	11,000
22/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6329.0800	6131.6600	6.3291	6.1317	0
22/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	99.5400	118.1800	0.0995	0.1182	0
22/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	7006.9900	6804.8600	7.0070	6.8049	0
22/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	63.0200	76.9500	0.0630	0.0770	5,800
22/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8140.5400	7933.3200	8.1405	7.9333	0
22/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	29.4300	38.2700	0.0294	0.0383	5,600
22/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8422.5100	8214.2900	8.4225	8.2143	0
22/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	24.1400	31.9800	0.0241	0.0320	5,800
22/08/2025	2044 On 05-February-26			Bond Future	11.0068	11.0399	82.7210	82.5006	16
22/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	690.2900	662.3000	0.6903	0.6623	9,000
22/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7339.5700	7531.9300	7.3396	7.5319	0
22/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2217.8500	2115.1800	2.2179	2.1152	9,000
22/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2936.0900	3053.7700	2.9361	3.0538	0
22/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3363.2200	3227.5500	3.3632	3.2276	0
22/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1763.6900	1848.3700	1.7637	1.8484	4,500
22/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4155.1600	4003.9600	4.1552	4.0040	0
22/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1276.6800	1345.8300	1.2767	1.3458	9,000
22/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4365.6100	4210.7300	4.3656	4.2107	0
22/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1172.4100	1237.8800	1.1724	1.2379	4,500
22/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4627.5900	4469.3500	4.6276	4.4694	0
22/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1059.3200	1121.4300	1.0593	1.1214	0
22/08/2025	2044 On 07-May-26			Bond Future	11.1181	11.1532	84.2434	84.0133	0
22/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5690.3100	5524.6200	5.6903	5.5246	0
22/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1398.6400	1463.0500	1.3986	1.4631	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	2044 On 06-August-26			Bond Future	11.2398	11.2765	81.4066	81.1702	0
22/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8266.0300	8062.0900	8.2660	8.0621	0
22/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1189.0500	1221.5000	1.1891	1.2215	0
22/08/2025	2044 On 05-November-26			Bond Future	11.3639	11.4028	82.8218	82.5759	0
22/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4190.5000	4063.8500	4.1905	4.0639	0
22/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4341.7500	4461.0100	4.3418	4.4610	0
22/08/2025	2046 On 06-November-25			Bond Future	121.4038	121.4048	121.4038	121.4048	19,630
22/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4006.1600	4005.2300	4.0062	4.0052	0
22/08/2025	2046 On 05-February-26			Bond Future	123.6855	123.6862	123.6855	123.6862	0
22/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	2035.4900	2036.1800	2.0355	2.0362	0
22/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2046 On 07-May-26			Bond Future	123.6824	123.6751	123.6824	123.6751	0
22/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1267.5800	1274.9000	1.2676	1.2749	0
22/08/2025	2046 On 06-August-26			Bond Future	125.9857	125.9751	125.9857	125.9751	0
22/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3605.6600	3595.0800	3.6057	3.5951	0
22/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2046 On 05-November-26			Bond Future	125.8632	125.8449	125.8632	125.8449	0
22/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	383.2300	364.9200	0.3832	0.3649	0
22/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2050 On 06-November-25			Bond Future	121.9941	122.2958	121.9941	122.2958	17,837
22/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2425.8700	2124.1800	2.4259	2.1242	0
22/08/2025	2050 On 05-February-26			Bond Future	121.8592	122.1663	121.8592	122.1663	0
22/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	960.7600	653.7500	0.9608	0.6538	0
22/08/2025	2050 On 07-May-26			Bond Future	124.1316	124.4360	124.1316	124.4360	0
22/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	61.5500	366.0000	0.0616	0.3660	0
22/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	2050 On 06-August-26			Bond Future	123.9730	124.2804	123.9730	124.2804	0
22/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	703.0300	1010.4400	0.7030	1.0104	0
22/08/2025	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
22/08/2025	2050 On 05-November-26			Bond Future	126.1622	126.4672	126.1622	126.4672	0
22/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2322.1700	2627.1600	2.3222	2.6272	0
22/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	AL37 On 06-November-25			Index Future	1197.0730	1195.2710	1197.0730	1,195.2710	0
22/08/2025	AL37 On 05-February-26			Index Future	1219.2820	1217.4420	1219.2820	1,217.4420	0
22/08/2025	AL37 On 07-May-26			Index Future	1241.7400	1239.7850	1241.7400	1,239.7850	0
22/08/2025	AL37 On 06-August-26			Index Future	1264.3530	1262.3320	1264.3530	1,262.3320	0
22/08/2025	AL37 On 05-November-26			Index Future	1286.6940	1284.5570	1286.6940	1,284.5570	0
22/08/2025	AL7T On 06-November-25			Index Future	1457.2810	1453.9620	1457.2810	1,453.9620	0
22/08/2025	AL7T On 05-February-26			Index Future	1484.3180	1480.9320	1484.3180	1,480.9320	0
22/08/2025	AL7T On 07-May-26			Index Future	1511.6580	1508.1110	1511.6580	1,508.1110	0
22/08/2025	AL7T On 06-August-26			Index Future	1539.1850	1535.5370	1539.1850	1,535.5370	0
22/08/2025	AL7T On 05-November-26			Index Future	1566.3830	1562.5720	1566.3830	1,562.5720	0
22/08/2025	ALBI On 06-November-25			Index Future	1234.3880	1231.9920	1234.3880	1,231.9920	76
22/08/2025	ALBI On 05-February-26			Index Future	1257.2890	1254.8450	1257.2890	1,254.8450	0
22/08/2025	ALBI On 07-May-26			Index Future	1280.4470	1277.8750	1280.4470	1,277.8750	0
22/08/2025	ALBI On 06-August-26			Index Future	1303.7650	1301.1140	1303.7650	1,301.1140	0
22/08/2025	ALBI On 05-November-26			Index Future	1326.8020	1324.0220	1326.8020	1,324.0220	0
22/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/08/2025	C040 On 31-January-40			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
22/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	ES33 On 06-November-25			Bond Future	10.2753	10.3128	86.4608	86.2815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7810.5200	7631.2800	7.8105	7.6313	0
22/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES33 On 05-February-26			Bond Future	10.3994	10.4388	88.0857	87.9029	0
22/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4890.2700	4707.4100	4.8903	4.7074	0
22/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES33 On 07-May-26			Bond Future	10.5296	10.5721	85.9333	85.7412	0
22/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5052.7400	4860.6200	5.0527	4.8606	0
22/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES33 On 06-August-26			Bond Future	10.6732	10.7183	87.5324	87.3346	0
22/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5663.8000	5465.9900	5.6638	5.4660	0
22/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES33 On 05-November-26			Bond Future	10.8405	10.8892	85.2838	85.0769	0
22/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	44.5900	251.5000	0.0446	0.2515	0
22/08/2025	ES42 On 06-November-25			Bond Future	11.1700	11.2073	80.4813	80.2474	0
22/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7147.3900	6913.4700	7.1474	6.9135	0
22/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES42 On 05-February-26			Bond Future	11.2830	11.3217	81.9940	81.7553	0
22/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3394.2600	3155.6100	3.3943	3.1556	0
22/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES42 On 07-May-26			Bond Future	11.4044	11.4454	79.2578	79.0092	0
22/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4616.3600	4367.7900	4.6164	4.3678	0
22/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES42 On 06-August-26			Bond Future	11.5321	11.5749	80.7314	80.4763	0
22/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6257.1100	6001.9200	6.2571	6.0019	0
22/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES42 On 05-November-26			Bond Future	11.6727	11.7181	77.8907	77.6258	0
22/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	74.0700	339.0400	0.0741	0.3390	0
22/08/2025	GOVI On 06-November-25			GOVI	1214.3640	1212.0850	1214.3640	1,212.0850	609
22/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1023640.0000	1000850.0000	102.3640	100.0850	0
22/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	GOVI On 05-February-26			GOVI	1236.8940	1234.5690	1236.8940	1,234.5690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	868940.0000	845690.0000	86.8940	84.5690	0
22/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	GOVI On 07-May-26			GOVI	1259.6760	1257.2260	1259.6760	1,257.2260	42
22/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	826760.0000	802260.0000	82.6760	80.2260	0
22/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	GOVI On 06-August-26			GOVI	1282.6150	1280.0900	1282.6150	1,280.0900	0
22/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	936150.0000	910900.0000	93.6150	91.0900	0
22/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	GOVI On 05-November-26			GOVI	1305.2790	1302.6280	1305.2790	1,302.6280	0
22/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	282790.0000	256280.0000	28.2790	25.6280	0
22/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/08/2025	IGOV On 06-November-25			Index Future	392.1470	392.4500	392.1470	392.4500	754
22/08/2025	IGOV On 05-February-26			Index Future	399.5170	399.8240	399.5170	399.8240	0
22/08/2025	IGOV On 07-May-26			Index Future	406.9690	407.2550	406.9690	407.2550	0
22/08/2025	IGOV On 06-August-26			Index Future	414.4710	414.7530	414.4710	414.7530	0
22/08/2025	IGOV On 05-November-26			Index Future	421.8850	422.1450	421.8850	422.1450	0
22/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
22/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/08/2025	R033 On 06-November-25			Bond Future	8.9974	9.0345	106.4596	106.2560	28,586
22/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	7009.9000	6808.2100	7.0099	6.8082	0
22/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	5.7300	7.6300	0.0057	0.0076	0
22/08/2025	R033 On 05-February-26			Bond Future	9.0710	9.1100	108.4348	108.2271	0
22/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7295.4000	7096.4000	7.2954	7.0964	0
22/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	70.4100	79.0900	0.0704	0.0791	0
22/08/2025	R033 On 07-May-26			Bond Future	9.1525	9.1949	105.3876	105.1688	0
22/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6365.2500	6168.6800	6.3653	6.1687	0
22/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	265.9300	288.1300	0.2659	0.2881	0
22/08/2025	R033 On 06-August-26			Bond Future	9.2445	9.2896	107.3243	107.0990	0
22/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5532.2900	5342.5200	5.5323	5.3425	0
22/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	662.2500	697.8000	0.6623	0.6978	0
22/08/2025	R033 On 05-November-26			Bond Future	9.3557	9.4047	104.1531	103.9169	0
22/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2295.5500	2154.4400	2.2956	2.1544	0
22/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2419.3700	2514.4500	2.4194	2.5145	0
22/08/2025	R035 On 06-November-25			Bond Future	9.6454	9.6824	97.0785	96.8617	119,353
22/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1681.9500	1565.1800	1.6820	1.5652	250
22/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	954.9600	1054.9900	0.9550	1.0550	0
22/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2190.4500	2054.5800	2.1905	2.0546	2,000
22/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	655.2200	736.1500	0.6552	0.7362	0
22/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2899.7000	2743.5600	2.8997	2.7436	300
22/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	395.3000	455.9600	0.3953	0.4560	0
22/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3216.4400	3053.0600	3.2164	3.0531	0
22/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	316.8300	370.2500	0.3168	0.3703	250
22/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3930.0100	3752.8700	3.9300	3.7529	0
22/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	191.0300	230.6900	0.1910	0.2307	50
22/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4476.2900	4290.5800	4.4763	4.2906	2,000
22/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	128.2100	159.3000	0.1282	0.1593	0
22/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4627.8500	4440.0100	4.6279	4.4400	2,000
22/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	114.5800	143.5400	0.1146	0.1435	0
22/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4933.3800	4741.6200	4.9334	4.7416	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	90.9500	115.9900	0.0910	0.1160	250
22/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5344.9900	5148.6200	5.3450	5.1486	300
22/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	66.1400	86.5700	0.0661	0.0866	0
22/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5864.1000	5662.8500	5.8641	5.6629	0
22/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	43.6600	59.2100	0.0437	0.0592	8,500
22/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7221.9200	7012.1000	7.2219	7.0121	2,000
22/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	13.5800	20.5600	0.0136	0.0206	0
22/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7274.0800	7064.0300	7.2741	7.0640	250
22/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	12.9400	19.6900	0.0129	0.0197	0
22/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7534.7000	7323.6000	7.5347	7.3236	0
22/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	10.1800	15.8800	0.0102	0.0159	0
22/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8571.0600	8356.6500	8.5711	8.3567	0
22/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	3.5000	5.8900	0.0035	0.0059	0
22/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9747.5100	9531.4900	9.7475	9.5315	0
22/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.9100	1.6900	0.0009	0.0017	2,000
22/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9848.9100	9632.8100	9.8489	9.6328	0
22/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.8100	1.5100	0.0008	0.0015	250
22/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10954.2200	10737.6300	10.9542	10.7376	0
22/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.2000	0.4100	0.0002	0.0004	300
22/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12333.8400	12117.0800	12.3338	12.1171	0
22/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	250
22/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12528.4500	12311.6800	12.5285	12.3117	0
22/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	2,000
22/08/2025	R035 On 05-February-26			Bond Future	9.7368	9.7755	98.8796	98.6585	0
22/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3369.6400	3223.8300	3.3696	3.2238	250
22/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	931.6600	1006.9700	0.9317	1.0070	0
22/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4473.6200	4308.1800	4.4736	4.3082	2,000
22/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	557.8600	613.5400	0.5579	0.6135	0
22/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5495.9100	5316.5400	5.4959	5.3165	0
22/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	345.9300	387.6800	0.3459	0.3877	250
22/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6050.7600	5864.9700	6.0508	5.8650	0
22/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	265.6700	301.0000	0.2657	0.3010	0
22/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6758.9100	6566.0700	6.7589	6.5661	2,000
22/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	188.3200	216.6000	0.1883	0.2166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7045.5700	6850.3000	7.0456	6.8503	0
22/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	163.3600	189.2100	0.1634	0.1892	0
22/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7862.1900	7659.4700	7.8622	7.6595	0
22/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	105.0100	123.4100	0.1050	0.1234	250
22/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13940.3400	13719.7900	13.9403	13.7198	0
22/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	1.6400	2.2100	0.0016	0.0022	2,000
22/08/2025	R035 On 07-May-26			Bond Future	9.8296	9.8712	96.1968	95.9651	0
22/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1971.0900	1850.9400	1.9711	1.8509	200
22/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2925.7800	3037.3200	2.9258	3.0373	0
22/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2094.8100	1970.2900	2.0948	1.9703	350
22/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2766.8000	2873.9700	2.7668	2.8740	0
22/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3428.7600	3267.8100	3.4288	3.2678	0
22/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1605.3100	1676.0500	1.6053	1.6761	200
22/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3601.4800	3436.8600	3.6015	3.4369	0
22/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1506.1000	1573.1700	1.5061	1.5732	350
22/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5310.6800	5119.5200	5.3107	5.1195	0
22/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	814.6600	855.1900	0.8147	0.8552	200
22/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5515.4300	5321.7500	5.5154	5.3218	0
22/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	757.7800	795.7900	0.7578	0.7958	350
22/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6143.0200	5942.8800	6.1430	5.9429	0
22/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	606.5100	638.0600	0.6065	0.6381	0
22/08/2025	R035 On 06-August-26			Bond Future	9.9333	9.9771	97.9655	97.7272	0
22/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6747.2100	6530.3400	6.7472	6.5303	0
22/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	862.4900	883.9300	0.8625	0.8839	0
22/08/2025	R035 On 05-November-26			Bond Future	10.0558	10.1027	95.1718	94.9231	0
22/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3045.4100	2902.6000	3.0454	2.9026	0
22/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3182.1300	3288.0300	3.1821	3.2880	0
22/08/2025	R038 On 06-November-25			Bond Future	10.2496	10.2868	105.5631	105.2981	6,698
22/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5238.2500	5009.0700	5.2383	5.0091	1,770
22/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	202.5100	238.3100	0.2025	0.2383	0
22/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6817.9400	6571.5600	6.8179	6.5716	0
22/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	74.2900	92.8900	0.0743	0.0929	0
22/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13456.4800	13191.9900	13.4565	13.1920	0
22/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.4000	0.8900	0.0004	0.0009	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
22/08/2025	R038 On 05-February-26			Bond Future	10.3509	10.3896	107.5216	107.2514	0
22/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7589.1300	7360.1500	7.5891	7.3602	0
22/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	352.7800	394.0500	0.3528	0.3941	0
22/08/2025	R038 On 07-May-26			Bond Future	10.4591	10.5004	104.0162	103.7338	0
22/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	7058.6400	6832.7700	7.0586	6.8328	0
22/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	891.6400	948.2000	0.8916	0.9482	0
22/08/2025	R038 On 06-August-26			Bond Future	10.5762	10.6196	105.9275	105.6373	0
22/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8730.5600	8450.6000	8.7306	8.4506	0
22/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1160.0000	1170.2100	1.1600	1.1702	0
22/08/2025	R038 On 05-November-26			Bond Future	10.7071	10.7534	102.2902	101.9882	0
22/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3981.0800	3810.7400	3.9811	3.8107	0
22/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3896.7700	4028.4600	3.8968	4.0285	0
22/08/2025	R053 On 06-November-25			Bond Future	10.8153	10.8523	108.3823	108.0399	25,967
22/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8306.9000	7995.2300	8.3069	7.9952	0
22/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	138.8500	169.6300	0.1389	0.1696	0
22/08/2025	R053 On 05-February-26			Bond Future	10.9112	10.9495	110.3933	110.0441	0
22/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6418.0300	6167.8600	6.4180	6.1679	0
22/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1358.5500	1457.5500	1.3586	1.4576	0
22/08/2025	R053 On 07-May-26			Bond Future	11.0118	11.0523	106.5635	106.2006	10,000
22/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7561.0500	7297.7600	7.5611	7.2978	0
22/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1772.6700	1872.2900	1.7727	1.8723	0
22/08/2025	R053 On 06-August-26			Bond Future	11.1190	11.1613	108.5215	108.1493	0
22/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11139.4800	10787.0400	11.1395	10.7870	0
22/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1729.3000	1749.0700	1.7293	1.7491	0
22/08/2025	R053 On 05-November-26			Bond Future	11.2359	11.2807	104.5510	104.1653	0
22/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5405.8200	5240.6200	5.4058	5.2406	0
22/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5630.5700	5851.0800	5.6306	5.8511	0
22/08/2025	R186 On 06-November-25			Bond Future	7.5720	7.6017	107.1459	107.1141	96,329
22/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	597.2900	567.7500	0.5973	0.5678	0
22/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	2.3200	4.5200	0.0023	0.0045	0
22/08/2025	R186 On 05-February-26			Bond Future	7.5915	7.6306	103.8292	103.7965	0
22/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	707.4700	676.8700	0.7075	0.6769	0
22/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	10.6600	12.7200	0.0107	0.0127	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	R186 On 07-May-26			Bond Future	7.6599	7.7277	105.7406	105.7002	0
22/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	626.6100	588.8700	0.6266	0.5889	0
22/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	15.9900	18.6200	0.0160	0.0186	0
22/08/2025	R186 On 06-August-26			Bond Future	7.8136	7.9357	102.3790	102.3353	0
22/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	316.0200	286.4600	0.3160	0.2865	0
22/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	46.3800	60.4500	0.0464	0.0605	0
22/08/2025	R186 On 05-November-26			Bond Future	9.3109	9.7526	104.1606	104.1095	0
22/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	34.2600	36.4900	0.0343	0.0365	0
22/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	172.3300	225.6900	0.1723	0.2257	0
22/08/2025	R202 On 06-November-25			Bond Future	276.8300	276.8327	276.8300	276.8327	1,033
22/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1190.0300	1192.6600	1.1900	1.1927	0
22/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R202 On 05-February-26			Bond Future	276.6627	276.6648	276.6627	276.6648	0
22/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1157.2800	1155.1800	1.1573	1.1552	0
22/08/2025	R202 On 07-May-26			Bond Future	281.8221	281.8055	281.8221	281.8055	0
22/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4272.1400	4255.4600	4.2721	4.2555	0
22/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R202 On 06-August-26			Bond Future	281.6097	281.5866	281.6097	281.5866	0
22/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2749.7200	2726.5900	2.7497	2.7266	0
22/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R202 On 05-November-26			Bond Future	286.5837	286.5421	286.5837	286.5421	0
22/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6123.6600	6082.1000	6.1237	6.0821	0
22/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R209 On 06-November-25			Bond Future	9.9177	9.9547	77.2605	77.0625	20,084
22/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6845.7300	6654.3300	6.8457	6.6543	0
22/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	14.4700	21.0200	0.0145	0.0210	0
22/08/2025	R209 On 05-February-26			Bond Future	10.0045	10.0428	78.6939	78.4921	0
22/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5065.5600	4899.1500	5.0656	4.8992	0
22/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	383.5000	418.9300	0.3835	0.4189	0
22/08/2025	R209 On 07-May-26			Bond Future	10.0973	10.1381	76.9912	76.7804	0
22/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5519.2000	5348.5900	5.5192	5.3486	0
22/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	697.8300	738.0600	0.6978	0.7381	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	R209 On 06-August-26			Bond Future	10.1985	10.2413	78.4065	78.1899	0
22/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6598.7400	6405.6700	6.5987	6.4057	0
22/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	858.7900	882.2900	0.8588	0.8823	0
22/08/2025	R209 On 05-November-26			Bond Future	10.3129	10.3584	76.6224	76.3969	0
22/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3194.8400	3075.2200	3.1948	3.0752	0
22/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3159.5400	3265.3500	3.1595	3.2654	0
22/08/2025	R210 On 06-November-25			Bond Future	252.9511	252.8647	252.9511	252.8647	1,206
22/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	811.0800	724.7300	0.8111	0.7247	0
22/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R210 On 05-February-26			Bond Future	257.7052	257.6164	257.7052	257.6164	0
22/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4605.1500	4516.3600	4.6052	4.5164	0
22/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R210 On 07-May-26			Bond Future	259.0101	258.9027	259.0101	258.9027	0
22/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3610.0600	3502.6900	3.6101	3.5027	0
22/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R210 On 06-August-26			Bond Future	263.8342	263.7184	263.8342	263.7184	0
22/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3994.1600	3878.4000	3.9942	3.8784	0
22/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R210 On 05-November-26			Bond Future	264.9371	264.8032	264.9371	264.8032	0
22/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11607.1200	11473.2400	11.6071	11.4732	0
22/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/08/2025	R213 On 06-November-25			Bond Future	8.4573	8.4944	95.2511	95.1012	94,338
22/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6181.9000	6032.0100	6.1819	6.0320	0
22/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.3800	0.4500	0.0004	0.0005	0
22/08/2025	R213 On 05-February-26			Bond Future	8.5182	8.5577	97.0183	96.8653	23
22/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5184.1200	5034.3800	5.1841	5.0344	0
22/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	36.0500	39.3300	0.0361	0.0393	0
22/08/2025	R213 On 07-May-26			Bond Future	8.5815	8.6251	95.2527	95.0905	0
22/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4556.3200	4409.3400	4.5563	4.4093	0
22/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	148.3500	163.5900	0.1484	0.1636	0
22/08/2025	R213 On 06-August-26			Bond Future	8.6573	8.7045	97.0044	96.8369	0
22/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3929.4400	3792.3600	3.9294	3.7924	0
22/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	341.1400	371.6000	0.3411	0.3716	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	R213 On 05-November-26			Bond Future	8.7628	8.8150	95.1458	94.9692	0
22/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1608.0900	1514.0500	1.6081	1.5141	0
22/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1651.6200	1734.2200	1.6516	1.7342	0
22/08/2025	R214 On 06-November-25			Bond Future	10.5734	10.6102	70.7106	70.4984	36,372
22/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5829.6500	5636.4700	5.8297	5.6365	0
22/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	51.3500	70.3700	0.0514	0.0704	0
22/08/2025	R214 On 05-February-26			Bond Future	10.6685	10.7066	72.0226	71.8062	0
22/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	4026.9300	3878.9600	4.0269	3.8790	0
22/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	779.5000	847.9200	0.7795	0.8479	0
22/08/2025	R214 On 07-May-26			Bond Future	10.7636	10.8038	70.0503	69.8253	0
22/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5111.3900	4942.4700	5.1114	4.9425	0
22/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1004.5200	1060.6700	1.0045	1.0607	0
22/08/2025	R214 On 06-August-26			Bond Future	10.8667	10.9087	71.3383	71.1074	0
22/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6790.8000	6578.0000	6.7908	6.5780	0
22/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1078.3300	1096.4500	1.0783	1.0965	0
22/08/2025	R214 On 05-November-26			Bond Future	10.9822	11.0265	69.2850	69.0455	0
22/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3379.4600	3254.2900	3.3795	3.2543	0
22/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3445.5500	3559.8900	3.4456	3.5599	0
22/08/2025	R248 On 06-November-25			Bond Future	10.9035	10.9353	83.8127	83.5885	219,481
22/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5736.5300	5551.7700	5.7365	5.5518	0
22/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	166.0600	205.5000	0.1661	0.2055	0
22/08/2025	R248 On 05-February-26			Bond Future	11.0052	11.0382	85.3677	85.1390	0
22/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4306.9000	4156.0300	4.3069	4.1560	0
22/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1246.7400	1324.5500	1.2467	1.3246	0
22/08/2025	R248 On 07-May-26			Bond Future	11.1067	11.1416	82.4994	82.2609	260
22/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5596.5100	5426.3000	5.5965	5.4263	0
22/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1577.3900	1645.6800	1.5774	1.6457	0
22/08/2025	R248 On 06-August-26			Bond Future	11.2164	11.2529	84.0160	83.7711	0
22/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8536.0200	8296.2400	8.5360	8.2962	0
22/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1369.2500	1374.3600	1.3693	1.3744	0
22/08/2025	R248 On 05-November-26			Bond Future	11.3377	11.3763	81.0420	80.7875	0
22/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4186.6300	4043.1100	4.1866	4.0431	0
22/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4369.4400	4480.3600	4.3694	4.4804	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0