



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 September 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	2029 On 06-November-25			Bond Future	140.8639	140.7662	140.8639	140.7662	4,646
09/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1073.8700	976.1700	1.0739	0.9762	0
09/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2029 On 05-February-26			Bond Future	143.4845	143.3849	143.4845	143.3849	0
09/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3374.4600	3274.9100	3.3745	3.2749	0
09/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2029 On 07-May-26			Bond Future	144.6780	144.5763	144.6780	144.5763	0
09/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2857.9500	2756.3300	2.8580	2.7563	0
09/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2029 On 06-August-26			Bond Future	147.3596	147.2557	147.3596	147.2557	0
09/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3259.5800	3155.7400	3.2596	3.1557	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2029 On 05-November-26			Bond Future	148.4732	148.3667	148.4732	148.3667	0
09/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	913.2400	806.7200	0.9132	0.8067	0
09/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2030 On 06-November-25			Bond Future	8.0433	8.0752	102.0675	101.9553	139,289
09/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2388.1000	2285.1500	2.3881	2.2852	300
09/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	41.3300	50.5400	0.0413	0.0505	0
09/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4038.6300	3926.9900	4.0386	3.9270	300
09/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	1.3400	1.8600	0.0013	0.0019	0
09/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5100.4500	4988.3400	5.1005	4.9883	0
09/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0900	0.1400	0.0001	0.0001	0
09/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6861.6400	6749.4800	6.8616	6.7495	0
09/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
09/09/2025	2030 On 05-February-26			Bond Future	8.0849	8.1191	99.9334	99.8191	53,679
09/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4576.0100	4465.1300	4.5760	4.4651	0
09/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	21.4800	24.8600	0.0215	0.0249	0
09/09/2025	2030 On 07-May-26			Bond Future	8.1421	8.1792	101.7639	101.6473	0
09/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3955.1200	3850.1700	3.9551	3.8502	0
09/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	118.7700	130.3500	0.1188	0.1304	0
09/09/2025	2030 On 06-August-26			Bond Future	8.2158	8.2561	99.6162	99.4973	0
09/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3244.1100	3148.7300	3.2441	3.1487	0
09/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	331.6600	355.1700	0.3317	0.3552	0
09/09/2025	2030 On 05-November-26			Bond Future	8.3044	8.3483	101.3517	101.2304	0
09/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1632.2100	1570.2200	1.6322	1.5702	0
09/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1395.9000	1455.1900	1.3959	1.4552	0
09/09/2025	2031 On 06-November-25			Bond Future	110.9562	110.9539	110.9562	110.9539	1,416
09/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1267.2400	1264.9500	1.2672	1.2650	0
09/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	1.0000	1.0900	0.0010	0.0011	0
09/09/2025	2031 On 05-February-26			Bond Future	110.6210	110.6186	110.6210	110.6186	0
09/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	31.4300	31.6500	0.0314	0.0317	0
09/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1170.4000	1173.0700	1.1704	1.1731	0
09/09/2025	2031 On 07-May-26			Bond Future	112.6736	112.6709	112.6736	112.6709	0
09/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	26.9200	26.9600	0.0269	0.0270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1193.2900	1196.0700	1.1933	1.1961	0
09/09/2025	2031 On 06-August-26			Bond Future	112.3210	112.3178	112.3210	112.3178	0
09/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1489.0400	1492.2300	1.4890	1.4922	0
09/09/2025	2031 On 05-November-26			Bond Future	114.3050	114.3014	114.3050	114.3014	0
09/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2815.0200	2811.4200	2.8150	2.8114	0
09/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2032 On 06-November-25			Bond Future	8.7613	8.8034	98.4761	98.2765	155,739
09/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	3075.3000	2900.1000	3.0753	2.9001	300
09/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	105.9000	130.3500	0.1059	0.1304	0
09/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	5222.8000	5025.9700	5.2228	5.0260	300
09/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	7.6100	10.4300	0.0076	0.0104	0
09/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7480.4700	7280.9400	7.4805	7.2809	0
09/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.2300	0.3500	0.0002	0.0004	0
09/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	9467.6200	9267.9800	9.4676	9.2680	0
09/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	300
09/09/2025	2032 On 05-February-26			Bond Future	8.8322	8.8766	100.2842	100.0809	0
09/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5928.4100	5736.8500	5.9284	5.7369	0
09/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	74.6600	86.4100	0.0747	0.0864	0
09/09/2025	2032 On 07-May-26			Bond Future	8.9093	8.9562	97.9615	97.7543	0
09/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5515.9000	5335.1500	5.5159	5.3352	0
09/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	257.9400	284.3700	0.2579	0.2844	0
09/09/2025	2032 On 06-August-26			Bond Future	8.9979	9.0475	99.7532	99.5420	0
09/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	5147.9200	4977.1500	5.1479	4.9772	0
09/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	512.1300	552.6100	0.5121	0.5526	0
09/09/2025	2032 On 05-November-26			Bond Future	9.1053	9.1579	97.3343	97.1191	0
09/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2516.6100	2407.5200	2.5166	2.4075	0
09/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2292.8400	2398.9900	2.2928	2.3990	0
09/09/2025	2033 On 06-November-25			Bond Future	133.1865	133.1821	133.1865	133.1821	18,706
09/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	46.5300	42.1400	0.0465	0.0421	0
09/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2033 On 05-February-26			Bond Future	135.6643	135.6598	135.6643	135.6598	0
09/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2784.3000	2779.8200	2.7843	2.7798	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2033 On 07-May-26			Bond Future	136.6104	136.6056	136.6104	136.6056	0
09/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1450.3900	1445.5600	1.4504	1.4456	0
09/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2033 On 06-August-26			Bond Future	139.1426	139.1373	139.1426	139.1373	0
09/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4892.5700	4887.2900	4.8926	4.8873	0
09/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2033 On 05-November-26			Bond Future	140.0064	140.0004	140.0064	140.0004	0
09/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2746.4000	2740.4300	2.7464	2.7404	0
09/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2037 On 06-November-25			Bond Future	10.0864	10.1336	91.8394	91.5501	185,904
09/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2891.7600	2676.4800	2.8918	2.6765	300
09/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	398.8600	472.9000	0.3989	0.4729	0
09/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	5434.0400	5160.5300	5.4340	5.1605	300
09/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	53.6600	69.4700	0.0537	0.0695	0
09/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8834.7700	8546.4000	8.8348	8.5464	0
09/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	2.0600	3.0100	0.0021	0.0030	0
09/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	11585.6900	11296.4200	11.5857	11.2964	0
09/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0800	0.1300	0.0001	0.0001	300
09/09/2025	2037 On 05-February-26			Bond Future	10.1818	10.2308	89.2670	88.9724	5
09/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3734.2300	3533.2300	3.7342	3.5332	1,930
09/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	974.6100	1068.2100	0.9746	1.0682	0
09/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4784.7400	4556.2400	4.7847	4.5562	1,970
09/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	599.5600	665.6600	0.5996	0.6657	0
09/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	6168.0000	5913.8200	6.1680	5.9138	0
09/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	314.6700	355.0900	0.3147	0.3551	0
09/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6944.3200	6680.0300	6.9443	6.6800	0
09/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	219.8100	250.1200	0.2198	0.2501	1,930
09/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	7141.0300	6874.5800	7.1410	6.8746	1,030
09/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	200.7000	228.8500	0.2007	0.2289	0
09/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	9432.9500	9149.4500	9.4330	9.1495	0
09/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	66.2800	77.3800	0.0663	0.0774	1,930
09/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	11468.0500	11177.7500	11.4681	11.1778	0
09/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	22.2800	26.5800	0.0223	0.0266	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
09/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	13693.9500	13400.5000	13.6940	13.4005	0
09/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	5.0500	6.2000	0.0051	0.0062	1,030
09/09/2025	2037 On 07-May-26			Bond Future	10.2867	10.3377	90.9020	90.6018	0
09/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4967.9700	4756.1700	4.9680	4.7562	142
09/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1169.9400	1258.3000	1.1699	1.2583	0
09/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	6503.8200	6262.9400	6.5038	6.2629	0
09/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	683.7500	743.0300	0.6838	0.7430	0
09/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	11482.0100	11196.5800	11.4820	11.1966	0
09/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	127.7000	142.4300	0.1277	0.1424	142
09/09/2025	2037 On 06-August-26			Bond Future	10.4032	10.4563	88.3047	87.9988	0
09/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2380.8600	2261.2600	2.3809	2.2613	2,541
09/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4628.9300	4815.2000	4.6289	4.8152	0
09/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	4098.4400	3921.4100	4.0984	3.9214	0
09/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2408.9200	2537.7600	2.4089	2.5378	2,541
09/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	6249.4400	6025.9700	6.2494	6.0260	0
09/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1277.2200	1359.6200	1.2772	1.3596	2,541
09/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7941.0900	7693.5400	7.9411	7.6935	0
09/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	823.3600	881.6800	0.8234	0.8817	0
09/09/2025	2037 On 05-November-26			Bond Future	10.5231	10.5784	89.8421	89.5306	0
09/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3949.0600	3786.0300	3.9491	3.7860	0
09/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3404.5500	3553.0200	3.4046	3.5530	0
09/09/2025	2038 On 06-November-25			Bond Future	143.0470	142.9685	143.0470	142.9685	2,621
09/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	832.9700	911.5500	0.8330	0.9116	0
09/09/2025	2038 On 05-February-26			Bond Future	143.5299	143.4498	143.5299	143.4498	0
09/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	329.8900	249.7900	0.3299	0.2498	0
09/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2038 On 07-May-26			Bond Future	146.1932	146.1115	146.1932	146.1115	0
09/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1663.2100	1581.4700	1.6632	1.5815	0
09/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2038 On 06-August-26			Bond Future	146.6870	146.6032	146.6870	146.6032	0
09/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1966.9900	1883.1700	1.9670	1.8832	0
09/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2038 On 05-November-26			Bond Future	149.2795	149.1938	149.2795	149.1938	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2969.4500	2883.7700	2.9695	2.8838	0
09/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2040 On 06-November-25			Bond Future	10.5304	10.6031	91.3350	90.8501	35,838
09/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	8170.1500	7690.4900	8.1702	7.6905	0
09/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	8.6800	13.9000	0.0087	0.0139	0
09/09/2025	2040 On 05-February-26			Bond Future	10.6320	10.7075	88.5029	88.0090	36,614
09/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1609.4500	1431.0800	1.6095	1.4311	680
09/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3490.4100	3805.9000	3.4904	3.8059	0
09/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2734.1500	2470.8500	2.7342	2.4709	0
09/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1963.7800	2194.3400	1.9638	2.1943	680
09/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	4289.8300	3942.4700	4.2898	3.9425	0
09/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	980.7700	1127.2700	0.9808	1.1273	680
09/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5881.9700	5477.3900	5.8820	5.4774	0
09/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	499.4700	588.7500	0.4995	0.5888	0
09/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	7565.6800	7122.2500	7.5657	7.1223	475
09/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	241.7000	292.1300	0.2417	0.2921	0
09/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14901.7400	14409.8000	14.9017	14.4098	0
09/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	5.5500	7.4700	0.0056	0.0075	475
09/09/2025	2040 On 07-May-26			Bond Future	10.7421	10.8204	90.1237	89.6207	0
09/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2935.6300	2695.5500	2.9356	2.6956	1,460
09/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3207.4200	3470.3500	3.2074	3.4704	0
09/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	4299.4200	3988.6800	4.2994	3.9887	820
09/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1910.7200	2102.9900	1.9107	2.1030	0
09/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	6586.0500	6194.9400	6.5861	6.1949	0
09/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	888.4200	1000.3200	0.8884	1.0003	0
09/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6815.0600	6417.9300	6.8151	6.4179	0
09/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	826.0500	931.9300	0.8261	0.9319	1,460
09/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	8279.5600	7850.0800	8.2796	7.8501	0
09/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	517.8600	591.3900	0.5179	0.5914	820
09/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	9211.9200	8767.3500	9.2119	8.7674	0
09/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	391.8800	450.3200	0.3919	0.4503	1,460
09/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10747.9500	10284.3700	10.7480	10.2844	0
09/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	245.5900	285.0200	0.2456	0.2850	820
09/09/2025	2040 On 06-August-26			Bond Future	10.8632	10.9446	87.2615	86.7490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8723.9800	8307.4700	8.7240	8.3075	0
09/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	896.3500	992.2800	0.8964	0.9923	0
09/09/2025	2040 On 05-November-26			Bond Future	10.9863	11.0709	88.7804	88.2586	0
09/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	4300.1500	4028.1500	4.3002	4.0282	0
09/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	3845.3400	4095.0800	3.8453	4.0951	0
09/09/2025	2044 On 06-November-25			Bond Future	10.8206	10.8831	86.0901	85.6627	129,695
09/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	3299.2500	2976.9900	3.2993	2.9770	11,000
09/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	431.4600	536.5400	0.4315	0.5365	0
09/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	6075.4100	5671.0900	6.0754	5.6711	0
09/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	60.3100	83.3300	0.0603	0.0833	11,000
09/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6834.3600	6421.0200	6.8344	6.4210	0
09/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	33.0400	47.0400	0.0330	0.0470	0
09/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	7534.0400	7115.2000	7.5340	7.1152	0
09/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	18.2900	26.7900	0.0183	0.0268	5,800
09/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	8689.7400	8266.0300	8.6897	8.2660	0
09/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	6.8500	10.4800	0.0069	0.0105	5,600
09/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8975.4600	8551.0200	8.9755	8.5510	0
09/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	5.3100	8.2100	0.0053	0.0082	5,800
09/09/2025	2044 On 05-February-26			Bond Future	10.9225	10.9873	83.2869	82.8517	16
09/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	693.8800	617.8600	0.6939	0.6179	9,000
09/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	6777.1900	7136.3900	6.7772	7.1364	0
09/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2347.7100	2142.4100	2.3477	2.1424	9,000
09/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2499.9800	2729.9000	2.5000	2.7299	0
09/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3588.1200	3315.6900	3.5881	3.3157	0
09/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1422.6200	1585.4100	1.4226	1.5854	4,500
09/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	4436.1000	4128.2500	4.4361	4.1283	0
09/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	991.6500	1119.0200	0.9917	1.1190	9,000
09/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4660.5300	4344.4200	4.6605	4.3444	0
09/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	901.3600	1020.4700	0.9014	1.0205	4,500
09/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4939.0900	4613.6000	4.9391	4.6136	0
09/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	804.8500	914.5800	0.8049	0.9146	0
09/09/2025	2044 On 07-May-26			Bond Future	11.0319	11.0990	84.8122	84.3689	0
09/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	6016.0700	5689.7400	6.0161	5.6897	0
09/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1155.6300	1272.5700	1.1556	1.2726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	2044 On 06-August-26			Bond Future	11.1516	11.2212	81.9780	81.5264	0
09/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8648.1900	8286.0700	8.6482	8.2861	0
09/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	999.7400	1089.2200	0.9997	1.0892	0
09/09/2025	2044 On 05-November-26			Bond Future	11.2723	11.3444	83.4047	82.9450	0
09/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4411.7300	4171.7000	4.4117	4.1717	0
09/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	3980.0000	4199.7400	3.9800	4.1997	0
09/09/2025	2046 On 06-November-25			Bond Future	121.3569	120.9970	121.3569	120.9970	19,630
09/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4053.1300	4413.0500	4.0531	4.4131	0
09/09/2025	2046 On 05-February-26			Bond Future	123.6145	123.2480	123.6145	123.2480	0
09/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1964.4900	1598.0300	1.9645	1.5980	0
09/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2046 On 07-May-26			Bond Future	123.5997	123.2261	123.5997	123.2261	0
09/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1350.3400	1723.8700	1.3503	1.7239	0
09/09/2025	2046 On 06-August-26			Bond Future	125.8900	125.5093	125.8900	125.5093	0
09/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3510.0100	3129.3100	3.5100	3.1293	0
09/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2046 On 05-November-26			Bond Future	125.7702	125.3816	125.7702	125.3816	0
09/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	290.2100	0.0000	0.2902	0.0000	0
09/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	98.4200	0.0000	0.0984	0
09/09/2025	2050 On 06-November-25			Bond Future	122.1354	122.1309	122.1354	122.1309	17,419
09/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2284.6500	2289.1400	2.2847	2.2891	0
09/09/2025	2050 On 05-February-26			Bond Future	121.9800	121.9754	121.9800	121.9754	0
09/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	840.0300	844.5900	0.8400	0.8446	0
09/09/2025	2050 On 07-May-26			Bond Future	124.2435	124.2386	124.2435	124.2386	0
09/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	173.4600	168.5800	0.1735	0.1686	0
09/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	2050 On 06-August-26			Bond Future	124.0773	124.0719	124.0773	124.0719	0
09/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	807.2900	801.9300	0.8073	0.8019	0
09/09/2025	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
09/09/2025	2050 On 05-November-26			Bond Future	126.2699	126.2640	126.2699	126.2640	0
09/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2429.9300	2423.9900	2.4299	2.4240	0
09/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	AL37 On 06-November-25			Index Future	1201.0050	1199.1000	1201.0050	1,199.1000	0
09/09/2025	AL37 On 05-February-26			Index Future	1223.0560	1221.1160	1223.0560	1,221.1160	0
09/09/2025	AL37 On 07-May-26			Index Future	1245.4730	1243.4950	1245.4730	1,243.4950	0
09/09/2025	AL37 On 06-August-26			Index Future	1268.0430	1266.0260	1268.0430	1,266.0260	0
09/09/2025	AL37 On 05-November-26			Index Future	1290.4640	1288.4080	1290.4640	1,288.4080	0
09/09/2025	AL7T On 06-November-25			Index Future	1466.8190	1462.2960	1466.8190	1,462.2960	0
09/09/2025	AL7T On 05-February-26			Index Future	1493.7510	1489.1450	1493.7510	1,489.1450	0
09/09/2025	AL7T On 07-May-26			Index Future	1521.1290	1516.4370	1521.1290	1,516.4370	0
09/09/2025	AL7T On 06-August-26			Index Future	1548.6930	1543.9130	1548.6930	1,543.9130	0
09/09/2025	AL7T On 05-November-26			Index Future	1576.0780	1571.2080	1576.0780	1,571.2080	0
09/09/2025	ALBI On 06-November-25			Index Future	1241.2240	1237.4320	1241.2240	1,237.4320	76
09/09/2025	ALBI On 05-February-26			Index Future	1264.0140	1260.1520	1264.0140	1,260.1520	0
09/09/2025	ALBI On 07-May-26			Index Future	1287.1820	1283.2470	1287.1820	1,283.2470	0
09/09/2025	ALBI On 06-August-26			Index Future	1310.5070	1306.4980	1310.5070	1,306.4980	0
09/09/2025	ALBI On 05-November-26			Index Future	1333.6790	1329.5960	1333.6790	1,329.5960	0
09/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/09/2025	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
09/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	ES33 On 06-November-25			Bond Future	10.1366	10.1842	87.1277	86.8981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	8477.4900	8247.8800	8.4775	8.2479	0
09/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	ES33 On 05-February-26			Bond Future	10.2578	10.3076	88.7486	88.5147	0
09/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	5553.1400	5319.2400	5.5531	5.3192	0
09/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	ES33 On 07-May-26			Bond Future	10.3829	10.4351	86.6008	86.3624	0
09/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5720.2700	5481.9000	5.7203	5.4819	0
09/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	ES33 On 06-August-26			Bond Future	10.5209	10.5758	88.2047	87.9617	0
09/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	6336.1000	6093.0900	6.3361	6.0931	0
09/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	ES33 On 05-November-26			Bond Future	10.6802	10.7379	85.9696	85.7220	0
09/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	641.2400	393.6200	0.6412	0.3936	0
09/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	ES42 On 06-November-25			Bond Future	11.0787	11.1517	81.0596	80.5970	0
09/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7725.6800	7263.1300	7.7257	7.2631	0
09/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	ES42 On 05-February-26			Bond Future	11.1909	11.2665	82.5675	82.0964	0
09/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3967.8100	3496.6300	3.9678	3.4966	0
09/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	ES42 On 07-May-26			Bond Future	11.3100	11.3885	79.8347	79.3547	0
09/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	5193.2900	4713.2700	5.1933	4.7133	0
09/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	ES42 On 06-August-26			Bond Future	11.4353	11.5167	81.3121	80.8229	0
09/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6837.7200	6348.5900	6.8377	6.3486	0
09/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	ES42 On 05-November-26			Bond Future	11.5719	11.6565	78.4831	77.9851	0
09/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	518.3100	20.2600	0.5183	0.0203	0
09/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	GOVI On 06-November-25			GOVI	1220.7850	1217.2060	1220.7850	1,217.2060	606
09/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1087850.0000	1052060.0000	108.7850	105.2060	0
09/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	GOVI On 05-February-26			GOVI	1243.1990	1239.5540	1243.1990	1,239.5540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	931990.0000	895540.0000	93.1990	89.5540	0
09/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	GOVI On 07-May-26			GOVI	1265.9860	1262.2720	1265.9860	1,262.2720	42
09/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	889860.0000	852720.0000	88.9860	85.2720	0
09/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	GOVI On 06-August-26			GOVI	1288.9260	1285.1430	1288.9260	1,285.1430	0
09/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	999260.0000	961430.0000	99.9260	96.1430	0
09/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	GOVI On 05-November-26			GOVI	1311.7170	1307.8630	1311.7170	1,307.8630	0
09/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	347170.0000	308630.0000	34.7170	30.8630	0
09/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/09/2025	IGOV On 06-November-25			Index Future	392.7920	392.5220	392.7920	392.5220	754
09/09/2025	IGOV On 05-February-26			Index Future	400.0990	399.8250	400.0990	399.8250	0
09/09/2025	IGOV On 07-May-26			Index Future	407.5270	407.2460	407.5270	407.2460	0
09/09/2025	IGOV On 06-August-26			Index Future	415.0040	414.7170	415.0040	414.7170	0
09/09/2025	IGOV On 05-November-26			Index Future	422.4320	422.1400	422.4320	422.1400	0
09/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/09/2025	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
09/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/09/2025	R033 On 06-November-25			Bond Future	8.9489	8.9910	106.7268	106.4948	28,645
09/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	7272.4600	7041.0400	7.2725	7.0410	0
09/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	1.1000	1.6500	0.0011	0.0017	0
09/09/2025	R033 On 05-February-26			Bond Future	9.0239	9.0681	108.6863	108.4501	0
09/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	7522.1900	7294.1600	7.5222	7.2942	0
09/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	45.6300	53.8200	0.0456	0.0538	0
09/09/2025	R033 On 07-May-26			Bond Future	9.1048	9.1513	105.6341	105.3933	0
09/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	6558.8500	6342.6200	6.5589	6.3426	0
09/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	212.9800	237.5200	0.2130	0.2375	0
09/09/2025	R033 On 06-August-26			Bond Future	9.1962	9.2452	107.5658	107.3204	0
09/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5690.4000	5492.4700	5.6904	5.4925	0
09/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	578.8300	626.3200	0.5788	0.6263	0
09/09/2025	R033 On 05-November-26			Bond Future	9.3044	9.3562	104.4006	104.1506	0
09/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2404.2300	2279.2000	2.4042	2.2792	0
09/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2280.5200	2405.5200	2.2805	2.4055	0
09/09/2025	R035 On 06-November-25			Bond Future	9.5431	9.5955	97.6811	97.3720	120,223
09/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	2012.5000	1820.4500	2.0125	1.8205	250
09/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	682.9500	800.0200	0.6830	0.8000	0
09/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2574.0800	2351.8600	2.5741	2.3519	2,000
09/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	436.2900	523.1900	0.4363	0.5232	0
09/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	3342.5400	3089.3800	3.3425	3.0894	300
09/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	235.5800	291.5400	0.2356	0.2915	0
09/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3680.9500	3417.3400	3.6810	3.4173	0
09/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	178.7800	224.2900	0.1788	0.2243	250
09/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	4436.1100	4154.7800	4.4361	4.1548	0
09/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	94.5700	122.3600	0.0946	0.1224	50
09/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	5007.9700	4717.4400	5.0080	4.7174	2,000
09/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	57.3300	75.9200	0.0573	0.0759	0
09/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	5165.5500	4872.9800	5.1656	4.8730	2,000
09/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	49.7200	66.2700	0.0497	0.0663	0
09/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	5482.0600	5185.9500	5.4821	5.1860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	37.0700	50.0800	0.0371	0.0501	250
09/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5906.0700	5606.2100	5.9061	5.6062	300
09/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	24.6600	33.9200	0.0247	0.0339	0
09/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	6437.4000	6134.1700	6.4374	6.1342	0
09/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	14.4000	20.2900	0.0144	0.0203	8,500
09/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	7814.2500	7506.7900	7.8143	7.5068	2,000
09/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	3.3500	5.0100	0.0034	0.0050	0
09/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7866.8600	7559.3200	7.8669	7.5593	250
09/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	3.1600	4.7400	0.0032	0.0047	0
09/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	8129.4400	7821.5300	8.1294	7.8215	0
09/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	2.3600	3.5700	0.0024	0.0036	0
09/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	9170.8100	8862.0900	9.1708	8.8621	0
09/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.6900	1.0900	0.0007	0.0011	0
09/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	10349.3100	10040.2900	10.3493	10.0403	0
09/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.1500	0.2500	0.0002	0.0003	2,000
09/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	10450.7900	10141.7600	10.4508	10.1418	0
09/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.1300	0.2200	0.0001	0.0002	250
09/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	11556.6100	11247.5100	11.5566	11.2475	0
09/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	300
09/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12936.3700	12627.2600	12.9364	12.6273	0
09/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	250
09/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	13130.9900	12821.8700	13.1310	12.8219	0
09/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
09/09/2025	R035 On 05-February-26			Bond Future	9.6333	9.6880	99.4746	99.1597	0
09/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3811.9600	3586.8600	3.8120	3.5869	250
09/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	779.0000	868.7600	0.7790	0.8688	0
09/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4952.7000	4697.1200	4.9527	4.6971	2,000
09/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	441.9600	501.2400	0.4420	0.5012	0
09/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	6004.4300	5728.8400	6.0044	5.7288	0
09/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	259.4700	298.7400	0.2595	0.2987	250
09/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	6573.7600	6289.9900	6.5738	6.2900	0
09/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	193.6900	224.7800	0.1937	0.2248	0
09/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	7299.7300	7007.8500	7.2997	7.0079	2,000
09/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	134.1600	157.1400	0.1342	0.1571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	7592.5100	7297.9100	7.5925	7.2979	0
09/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	115.3200	135.5800	0.1153	0.1356	0
09/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	8426.2800	8125.3700	8.4263	8.1254	0
09/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	74.1200	88.0700	0.0741	0.0881	250
09/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	14534.8500	14220.3400	14.5349	14.2203	0
09/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	1.1700	1.5200	0.0012	0.0015	2,000
09/09/2025	R035 On 07-May-26			Bond Future	9.7233	9.7803	96.7939	96.4732	0
09/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2396.0600	2249.0600	2.3961	2.2491	250
09/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	2867.0500	3040.7600	2.8671	3.0408	0
09/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2443.3800	2294.2000	2.4434	2.2942	200
09/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	2800.9800	2972.5100	2.8010	2.9725	0
09/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2565.3100	2410.6500	2.5653	2.4107	350
09/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2640.2100	2806.2600	2.6402	2.8063	0
09/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3821.4900	3619.0000	3.8215	3.6190	0
09/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1510.0200	1628.2400	1.5100	1.6282	250
09/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3888.4600	3683.8000	3.8885	3.6838	0
09/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1467.9200	1583.9700	1.4679	1.5840	200
09/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	4058.7000	3848.6700	4.0587	3.8487	0
09/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1366.2300	1476.9100	1.3662	1.4769	350
09/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5699.9700	5448.8000	5.7000	5.4488	0
09/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	711.7900	781.3300	0.7118	0.7813	250
09/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5782.4700	5529.6500	5.7825	5.5297	0
09/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	689.3600	757.2500	0.6894	0.7573	200
09/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5990.9100	5734.0900	5.9909	5.7341	0
09/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	636.1700	700.0600	0.6362	0.7001	350
09/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	6629.8800	6361.9500	6.6299	6.3620	0
09/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	496.2800	549.0600	0.4963	0.5491	0
09/09/2025	R035 On 06-August-26			Bond Future	9.8238	9.8834	98.5646	98.2378	0
09/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	7206.7800	6941.7500	7.2068	6.9418	0
09/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	722.9600	784.7400	0.7230	0.7847	0
09/09/2025	R035 On 05-November-26			Bond Future	9.9410	10.0034	95.7829	95.4500	0
09/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3565.4500	3392.2500	3.5655	3.3923	0
09/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3091.0700	3250.7500	3.0911	3.2508	0
09/09/2025	R038 On 06-November-25			Bond Future	10.1501	10.2025	106.2777	105.9005	6,697

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	5826.7000	5474.2100	5.8267	5.4742	1,770
09/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	76.3100	101.0100	0.0763	0.1010	0
09/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	7478.9700	7110.1400	7.4790	7.1101	0
09/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	20.6700	29.0300	0.0207	0.0290	0
09/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	14170.7500	13793.5800	14.1708	13.7936	0
09/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	1,770
09/09/2025	R038 On 05-February-26			Bond Future	10.2503	10.3048	108.2290	107.8449	0
09/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	8168.3000	7820.3100	8.1683	7.8203	0
09/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	224.5700	260.6900	0.2246	0.2607	0
09/09/2025	R038 On 07-May-26			Bond Future	10.3559	10.4126	104.7270	104.3357	0
09/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	7562.4200	7242.2300	7.5624	7.2422	0
09/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	684.6400	755.7800	0.6846	0.7558	0
09/09/2025	R038 On 06-August-26			Bond Future	10.4701	10.5292	106.6420	106.2432	0
09/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	9190.8500	8866.0800	9.1909	8.8661	0
09/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	905.8000	979.8200	0.9058	0.9798	0
09/09/2025	R038 On 05-November-26			Bond Future	10.5963	10.6579	103.0191	102.6129	0
09/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	4306.2100	4089.9200	4.3062	4.0899	0
09/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3493.0400	3682.9100	3.4930	3.6829	0
09/09/2025	R053 On 06-November-25			Bond Future	10.6963	10.7587	109.4969	108.9098	28,906
09/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	9320.7900	8750.6400	9.3208	8.7506	0
09/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	38.1300	55.1600	0.0381	0.0552	0
09/09/2025	R053 On 05-February-26			Bond Future	10.7902	10.8548	111.5073	110.9094	0
09/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	7123.0000	6661.4200	7.1230	6.6614	0
09/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	949.4800	1085.8300	0.9495	1.0858	0
09/09/2025	R053 On 07-May-26			Bond Future	10.8876	10.9545	107.6883	107.0792	10,000
09/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	8279.7000	7819.5600	8.2797	7.8196	0
09/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1366.6000	1515.5400	1.3666	1.5155	0
09/09/2025	R053 On 06-August-26			Bond Future	10.9913	11.0608	109.6573	109.0367	0
09/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	11926.0100	11428.1600	11.9260	11.4282	0
09/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1380.0300	1502.7300	1.3800	1.5027	0
09/09/2025	R053 On 05-November-26			Bond Future	11.1034	11.1754	105.7086	105.0769	0
09/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5903.6400	5566.4800	5.9036	5.5665	0
09/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	4970.7300	5265.3500	4.9707	5.2654	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R186 On 06-November-25			Bond Future	7.5231	7.5236	107.1982	107.1977	89,658
09/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	647.6400	647.1200	0.6476	0.6471	0
09/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.3000	0.3300	0.0003	0.0003	0
09/09/2025	R186 On 05-February-26			Bond Future	7.5518	7.5525	103.8624	103.8618	0
09/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	735.5700	735.1100	0.7356	0.7351	0
09/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	5.5700	5.6900	0.0056	0.0057	0
09/09/2025	R186 On 07-May-26			Bond Future	7.6192	7.6204	105.7649	105.7641	0
09/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	646.9800	646.3900	0.6470	0.6464	0
09/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	12.0700	12.2300	0.0121	0.0122	0
09/09/2025	R186 On 06-August-26			Bond Future	7.7705	7.7734	102.3944	102.3933	0
09/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	325.3800	324.7200	0.3254	0.3247	0
09/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	40.3400	40.7000	0.0403	0.0407	0
09/09/2025	R186 On 05-November-26			Bond Future	9.1607	9.1726	104.1780	104.1766	0
09/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	45.6400	45.3200	0.0456	0.0453	0
09/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	166.3300	167.3800	0.1663	0.1674	0
09/09/2025	R202 On 06-November-25			Bond Future	277.5898	277.5803	277.5898	277.5803	1,033
09/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1949.8400	1940.3300	1.9498	1.9403	0
09/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R202 On 05-February-26			Bond Future	277.3848	277.3751	277.3848	277.3751	0
09/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	435.1600	444.9300	0.4352	0.4449	0
09/09/2025	R202 On 07-May-26			Bond Future	282.5323	282.5218	282.5323	282.5218	0
09/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4982.2500	4971.8400	4.9823	4.9718	0
09/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R202 On 06-August-26			Bond Future	282.3106	282.2992	282.3106	282.2992	0
09/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	3450.5700	3439.2400	3.4506	3.4392	0
09/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R202 On 05-November-26			Bond Future	287.3003	287.2878	287.3003	287.2878	0
09/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6840.3100	6827.8100	6.8403	6.8278	0
09/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R209 On 06-November-25			Bond Future	9.7851	9.8321	77.9770	77.7218	19,984
09/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	7549.9200	7295.7700	7.5499	7.2958	0
09/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	2.1700	3.1700	0.0022	0.0032	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R209 On 05-February-26			Bond Future	9.8697	9.9185	79.4087	79.1488	0
09/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	5632.0700	5403.9100	5.6321	5.4039	0
09/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	235.2400	266.9100	0.2352	0.2669	0
09/09/2025	R209 On 07-May-26			Bond Future	9.9587	10.0094	77.7120	77.4473	0
09/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	6051.8000	5833.3400	6.0518	5.8333	0
09/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	509.6400	555.9400	0.5096	0.5559	0
09/09/2025	R209 On 06-August-26			Bond Future	10.0559	10.1086	79.1334	78.8637	0
09/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	7103.4300	6881.2700	7.1034	6.8813	0
09/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	636.4900	684.0900	0.6365	0.6841	0
09/09/2025	R209 On 05-November-26			Bond Future	10.1644	10.2193	77.3633	77.0885	0
09/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3533.2500	3385.0800	3.5333	3.3851	0
09/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2757.0700	2883.6700	2.7571	2.8837	0
09/09/2025	R210 On 06-November-25			Bond Future	252.7969	252.7313	252.7969	252.7313	1,206
09/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	656.8900	591.3100	0.6569	0.5913	0
09/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R210 On 05-February-26			Bond Future	257.4998	257.4329	257.4998	257.4329	0
09/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4399.8300	4332.9400	4.3998	4.3329	0
09/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R210 On 07-May-26			Bond Future	258.7785	258.7099	258.7785	258.7099	0
09/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3378.4600	3309.9400	3.3785	3.3099	0
09/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R210 On 06-August-26			Bond Future	263.5745	263.5041	263.5745	263.5041	0
09/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3734.5200	3664.0900	3.7345	3.6641	0
09/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R210 On 05-November-26			Bond Future	264.6799	264.6065	264.6799	264.6065	0
09/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11349.8900	11276.4900	11.3499	11.2765	0
09/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/09/2025	R213 On 06-November-25			Bond Future	8.3749	8.4171	95.5852	95.4138	84,626
09/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6515.6700	6344.3200	6.5157	6.3443	0
09/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.1200	0.1800	0.0001	0.0002	0
09/09/2025	R213 On 05-February-26			Bond Future	8.4355	8.4803	97.3402	97.1656	23
09/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5506.5600	5338.5200	5.5066	5.3385	0
09/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	36.6100	43.1200	0.0366	0.0431	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R213 On 07-May-26			Bond Future	8.4960	8.5436	95.5718	95.3939	0
09/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4889.8800	4730.5300	4.8899	4.7305	0
09/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	162.8000	181.3500	0.1628	0.1814	0
09/09/2025	R213 On 06-August-26			Bond Future	8.5687	8.6195	97.3205	97.1392	0
09/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4281.0500	4132.3600	4.2811	4.1324	0
09/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	376.6500	409.3400	0.3767	0.4093	0
09/09/2025	R213 On 05-November-26			Bond Future	8.6678	8.7221	95.4688	95.2839	0
09/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2056.5100	1961.6500	2.0565	1.9617	0
09/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1777.1200	1867.0800	1.7771	1.8671	0
09/09/2025	R214 On 06-November-25			Bond Future	10.4656	10.5382	71.3368	70.9143	36,853
09/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	6418.0500	6003.1900	6.4181	6.0032	0
09/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	13.5700	21.1800	0.0136	0.0212	0
09/09/2025	R214 On 05-February-26			Bond Future	10.5594	10.6344	72.6466	72.2163	0
09/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4449.7400	4116.6000	4.4497	4.1166	0
09/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	578.2800	675.3800	0.5783	0.6754	0
09/09/2025	R214 On 07-May-26			Bond Future	10.6520	10.7296	70.6795	70.2412	0
09/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	5544.1100	5206.7300	5.5441	5.2067	0
09/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	808.1100	908.9400	0.8081	0.9089	0
09/09/2025	R214 On 06-August-26			Bond Future	10.7525	10.8328	71.9724	71.5260	0
09/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	7174.2200	6816.5600	7.1742	6.8166	0
09/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	827.6200	916.3500	0.8276	0.9164	0
09/09/2025	R214 On 05-November-26			Bond Future	10.8638	10.9469	69.9314	69.4769	0
09/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3796.0300	3554.2500	3.7960	3.5543	0
09/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3215.7800	3428.4300	3.2158	3.4284	0
09/09/2025	R248 On 06-November-25			Bond Future	10.7996	10.8621	84.5519	84.1060	218,736
09/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	6367.3300	5943.9200	6.3673	5.9439	0
09/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	57.6600	80.1900	0.0577	0.0802	0
09/09/2025	R248 On 05-February-26			Bond Future	10.9000	10.9647	86.1043	85.6502	0
09/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4753.0300	4425.5000	4.7530	4.4255	0
09/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	956.2400	1082.8300	0.9562	1.0828	0
09/09/2025	R248 On 07-May-26			Bond Future	10.9989	11.0658	83.2420	82.7795	260
09/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	6022.2500	5686.4300	6.0223	5.6864	0
09/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1260.5300	1387.2700	1.2605	1.3873	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R248 On 06-August-26			Bond Future	11.1059	11.1752	84.7646	84.2934	0
09/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8935.4400	8556.9800	8.9354	8.5570	0
09/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1020.0600	1112.8300	1.0201	1.1128	0
09/09/2025	R248 On 05-November-26			Bond Future	11.2229	11.2948	81.8051	81.3254	0
09/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4633.1800	4379.7200	4.6332	4.3797	0
09/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4052.8900	4279.1200	4.0529	4.2791	0
09/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0