



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
 www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/01/2025 TO: 10/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	2029 On 06-February-25			Bond Future	134.43	134.4523	134.4319	134.4523	8,604.00
10/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2032	2	2	2	0.00
10/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2029 On 08-May-25			Bond Future	135.75	135.7851	135.7525	135.7851	728.00
10/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
10/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2097	2	2	2	0.00
10/01/2025	2029 On 07-August-25			Bond Future	138.47	138.5214	138.4729	138.5214	0.00
10/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1063	1	1	1	0.00
10/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2029 On 06-November-25			Bond Future	139.77	139.8047	139.7694	139.8047	0.00
10/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
10/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	21	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	2029 On 05-February-26			Bond Future	142.48	142.4951	142.4794	142.4951	0.00
10/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2369	2	2	2	0.00
10/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2030 On 06-February-25			Bond Future	9.26	95.7948	95.2906	95.7948	162,886.00
10/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5185	6	5	6	0.00
10/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	32	0	0	0	800.00
10/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	418	1	0	1	800.00
10/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1701	2	2	2	0.00
10/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	105	0	0	0	800.00
10/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	740	1	1	1	0.00
10/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	2281	2	2	2	0.00
10/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2030 On 08-May-25			Bond Future	9.34	97.7244	97.2016	97.7244	34,710.00
10/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2536	3	3	3	0.00
10/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	542	1	1	1	1,320.00
10/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1353	2	1	2	680.00
10/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8631	9	9	9	0.00
10/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3652	4	4	4	1,640.00
10/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	9969	10	10	10	0.00
10/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	4848	5	5	5	2,280.00
10/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	856	1	1	1	800.00
10/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2704	3	3	3	0.00
10/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	297	0	0	0	800.00
10/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1448	1	1	1	0.00
10/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	388	0	0	0	800.00
10/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2741	2	3	2	0.00
10/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	2	0	0	0	2,280.00
10/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	106	0	0	0	0.00
10/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	6	0	0	0	1,640.00
10/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	217	0	0	0	0.00
10/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1981	2	2	2	0.00
10/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	964	1	1	1	0.00
10/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	432	0	0	0	0.00
10/01/2025	2030 On 07-August-25			Bond Future	9.44	95.6599	95.1159	95.6599	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	5793	6	6	6	0.00
10/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	8796	9	9	9	0.00
10/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	3973	4	4	4	1,054.00
10/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	36	0	0	0	1,054.00
10/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	441	0	0	0	0.00
10/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	208	0	0	0	0.00
10/01/2025	2030 On 06-November-25			Bond Future	9.54	97.5128	96.9684	97.5128	0.00
10/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1685	2	2	2	0.00
10/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1684	1	2	1	0.00
10/01/2025	2030 On 05-February-26			Bond Future	9.67	95.3569	94.8165	95.3569	0.00
10/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1579	2	2	2	0.00
10/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	2142	2	2	2	0.00
10/01/2025	2032 On 06-February-25			Bond Future	9.94	95.1785	94.5505	95.1785	122,871.00
10/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8005	9	8	9	0.00
10/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	41	0	0	0	800.00
10/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	744	1	1	1	800.00
10/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3236	4	3	4	0.00
10/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	99	0	0	0	800.00
10/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	817	1	1	1	0.00
10/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2531	2	3	2	0.00
10/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	2	0	0	0	0.00
10/01/2025	2032 On 08-May-25			Bond Future	10.02	92.9314	92.2827	92.9314	62,925.00
10/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4349	5	4	5	0.00
10/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	466	1	0	1	800.00
10/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1278	2	1	2	800.00
10/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4574	5	5	5	0.00
10/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	335	0	0	0	800.00
10/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1758	1	2	1	0.00
10/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	3307	3	3	3	0.00
10/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	371	0	0	0	0.00
10/01/2025	2032 On 07-August-25			Bond Future	10.12	94.7814	94.1093	94.7814	0.00
10/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8227	9	8	9	0.00
10/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	249	0	0	0	0.00
10/01/2025	2032 On 06-November-25			Bond Future	10.24	92.4560	91.7806	92.4560	0.00

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10/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	2886	3	3	3	0.00
10/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	2101	2	2	2	0.00
10/01/2025	2032 On 05-February-26			Bond Future	10.37	94.2104	93.5360	94.2104	0.00
10/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2300	3	2	3	0.00
10/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	3195	3	3	3	0.00
10/01/2025	2033 On 06-February-25			Bond Future	128.69	128.7088	128.6901	128.7088	6,288.00
10/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3750	4	4	4	0.00
10/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2033 On 08-May-25			Bond Future	129.79	129.8253	129.7949	129.8253	5,288.00
10/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
10/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	825	1	1	1	0.00
10/01/2025	2033 On 07-August-25			Bond Future	132.40	132.4417	132.3960	132.4417	0.00
10/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3746	4	4	4	0.00
10/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2033 On 06-November-25			Bond Future	133.47	133.5055	133.4726	133.5055	0.00
10/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	333	0	0	0	0.00
10/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2033 On 05-February-26			Bond Future	136.06	136.0748	136.0606	136.0748	0.00
10/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3181	3	3	3	0.00
10/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2037 On 06-February-25			Bond Future	11.10	84.1846	83.2819	84.1846	156,074.00
10/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	8822	10	9	10	0.00
10/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	1	0	0	0	0.00
10/01/2025	2037 On 08-May-25			Bond Future	11.21	85.8803	84.9520	85.8803	12,907.00
10/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6050	7	6	7	0.00
10/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	10997	12	11	12	7,500.00
10/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	7393	8	7	8	15,000.00
10/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	10775	12	11	12	7,500.00
10/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	75	0	0	0	0.00
10/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	284	0	0	0	0.00
10/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	67	0	0	0	0.00
10/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	450	0	0	0	0.00
10/01/2025	2037 On 07-August-25			Bond Future	11.33	83.3292	82.3730	83.3292	15.00
10/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	9089	10	9	10	0.00

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10/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	5631	6	6	6	0.00
10/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1034	1	1	1	200.00
10/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	2942	4	3	4	0.00
10/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	890	1	1	1	2,341.00
10/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	4303	5	4	5	0.00
10/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	1946	3	2	3	0.00
10/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	608	1	1	1	2,541.00
10/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	3376	3	3	3	2,541.00
10/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	6311	6	6	6	0.00
10/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1638	1	2	1	2,541.00
10/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4945	4	5	4	0.00
10/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2425	2	2	2	2,541.00
10/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	5333	5	5	5	0.00
10/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	1152	1	1	1	2,541.00
10/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	488	0	0	0	0.00
10/01/2025	2037 On 06-November-25			Bond Future	11.45	84.9426	83.9767	84.9426	0.00
10/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	3860	5	4	5	0.00
10/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2890	3	3	3	0.00
10/01/2025	2037 On 05-February-26			Bond Future	11.59	82.2964	81.3248	82.2964	0.00
10/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	2847	3	3	3	0.00
10/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4936	4	5	4	0.00
10/01/2025	2038 On 06-February-25			Bond Future	139.32	139.3441	139.3232	139.3441	2,622.00
10/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4093	4	4	4	0.00
10/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2038 On 08-May-25			Bond Future	142.15	142.1853	142.1518	142.1853	480.00
10/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2472	3	2	3	0.00
10/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2038 On 07-August-25			Bond Future	142.87	142.9241	142.8743	142.9241	0.00
10/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3314	3	3	3	0.00
10/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2038 On 06-November-25			Bond Future	145.69	145.7286	145.6924	145.7286	0.00
10/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	1812	2	2	2	0.00
10/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2038 On 05-February-26			Bond Future	146.35	146.3678	146.3524	146.3678	0.00

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10/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3152	3	3	3	0.00
10/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2040 On 06-February-25			Bond Future	11.36	84.3723	83.4912	84.3723	66,610.00
10/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9067	10	9	10	0.00
10/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5038	6	5	6	0.00
10/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	229	1	0	1	780.00
10/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2410	3	2	3	0.00
10/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	315	0	0	0	780.00
10/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	38	0	0	0	780.00
10/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	2483	2	2	2	0.00
10/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	1	0	0	0	0.00
10/01/2025	2040 On 08-May-25			Bond Future	11.47	86.0717	85.1655	86.0717	9,570.00
10/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7077	8	7	8	0.00
10/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	7649	9	8	9	15,000.00
10/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	10894	12	11	12	7,500.00
10/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11223	12	11	12	7,500.00
10/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	97	0	0	0	0.00
10/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	112	0	0	0	0.00
10/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	343	0	0	0	0.00
10/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	411	0	0	0	0.00
10/01/2025	2040 On 07-August-25			Bond Future	11.59	83.2738	82.3400	83.2738	16.00
10/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	9845	11	10	11	0.00
10/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	527	0	1	0	0.00
10/01/2025	2040 On 06-November-25			Bond Future	11.71	84.8858	83.9429	84.8858	0.00
10/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4028	5	4	5	0.00
10/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	3258	3	3	3	0.00
10/01/2025	2040 On 05-February-26			Bond Future	11.84	81.9879	81.0395	81.9879	0.00
10/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3192	4	3	4	0.00
10/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	5273	5	5	5	0.00
10/01/2025	2044 On 06-February-25			Bond Future	11.47	80.2442	79.3734	80.2442	71,725.00
10/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	8916	10	9	10	0.00
10/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1137	2	1	2	0.00
10/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	290	1	0	1	8,825.00
10/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	12561	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6127	7	6	7	422.00
10/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3400	4	3	4	422.00
10/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	9	0	0	0	8,825.00
10/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	171	0	0	0	0.00
10/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
10/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	20	0	0	0	0.00
10/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	5547	5	6	5	0.00
10/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	977	1	1	1	8,825.00
10/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	2399	2	2	2	0.00
10/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	2	0	0	0	0.00
10/01/2025	2044 On 08-May-25			Bond Future	11.58	81.8605	80.9652	81.8605	8,204.00
10/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7064	8	7	8	0.00
10/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	5554	6	6	6	0.00
10/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2418	3	2	3	0.00
10/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	573	1	1	1	2,490.00
10/01/2025	2044 On 08-May-25		Call	Bond Future	0.21	0.0007	0.0002	0.0007	0.00
10/01/2025	2044 On 08-May-25		Put	Bond Future	19035.06	18.1402	19.0351	18.1402	0.00
10/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1984	2	2	2	2,490.00
10/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4889	4	5	4	0.00
10/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	683	1	1	1	2,490.00
10/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	424	0	0	0	0.00
10/01/2025	2044 On 07-August-25			Bond Future	11.70	79.1040	78.1818	79.1040	0.00
10/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	9753	11	10	11	0.00
10/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	609	1	1	1	0.00
10/01/2025	2044 On 06-November-25			Bond Future	11.81	80.6353	79.7037	80.6353	0.00
10/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	3880	5	4	5	0.00
10/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3465	3	3	3	0.00
10/01/2025	2044 On 05-February-26			Bond Future	11.94	77.7818	76.8443	77.7818	0.00
10/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3253	4	3	4	0.00
10/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5562	5	6	5	0.00
10/01/2025	2046 On 06-February-25			Bond Future	121.28	122.2028	121.2795	122.2028	20,045.00
10/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7270	8	7	8	0.00
10/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2046 On 08-May-25			Bond Future	121.53	122.4810	121.5284	122.4810	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	1	0	1	0.00
10/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	442	0	0	0	0.00
10/01/2025	2046 On 07-August-25			Bond Future	123.96	124.9489	123.9634	124.9489	0.00
10/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5273	6	5	6	0.00
10/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2046 On 06-November-25			Bond Future	124.15	125.1449	124.1530	125.1449	0.00
10/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
10/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1257	0	1	0	0.00
10/01/2025	2046 On 05-February-26			Bond Future	126.56	127.5517	126.5588	127.5517	0.00
10/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4909	6	5	6	0.00
10/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2050 On 06-February-25			Bond Future	120.61	121.6451	120.6063	121.6451	16,824.00
10/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	5006	6	5	6	0.00
10/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2050 On 08-May-25			Bond Future	123.05	124.1256	123.0549	124.1256	0.00
10/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	1895	3	2	3	0.00
10/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2050 On 07-August-25			Bond Future	123.15	124.2587	123.1527	124.2587	0.00
10/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	3263	4	3	4	0.00
10/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2050 On 06-November-25			Bond Future	125.58	126.6969	125.5820	126.6969	0.00
10/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	1162	2	1	2	0.00
10/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
10/01/2025	2050 On 05-February-26			Bond Future	125.60	126.7220	125.6043	126.7220	0.00
10/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	2784	4	3	4	0.00
10/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
10/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	AL37 On 06-February-25			Index Future	1065.88	1071.5860	1065.8770	1071.5860	0.00
10/01/2025	AL37 On 08-May-25			Index Future	1087.26	1093.1720	1087.2550	1093.1720	0.00
10/01/2025	AL37 On 07-August-25			Index Future	1108.79	1114.9460	1108.7880	1114.9460	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	AL37 On 06-November-25			Index Future	1130.42	1136.5860	1130.4200	1136.5860	0.00
10/01/2025	AL37 On 05-February-26			Index Future	1152.11	1158.2260	1152.1060	1158.2260	0.00
10/01/2025	AL7T On 06-February-25			Index Future	1273.16	1283.4250	1273.1570	1283.4250	0.00
10/01/2025	AL7T On 08-May-25			Index Future	1298.69	1309.2790	1298.6920	1309.2790	0.00
10/01/2025	AL7T On 07-August-25			Index Future	1324.41	1335.3570	1324.4130	1335.3570	0.00
10/01/2025	AL7T On 06-November-25			Index Future	1350.25	1361.2750	1350.2520	1361.2750	0.00
10/01/2025	AL7T On 05-February-26			Index Future	1376.15	1387.1930	1376.1540	1387.1930	0.00
10/01/2025	ALBI On 06-February-25			Index Future	1095.20	1103.7700	1095.1960	1103.7700	98.00
10/01/2025	ALBI On 08-May-25			Index Future	1117.16	1126.0050	1117.1620	1126.0050	0.00
10/01/2025	ALBI On 07-August-25			Index Future	1139.29	1148.4330	1139.2870	1148.4330	0.00
10/01/2025	ALBI On 06-November-25			Index Future	1161.52	1170.7230	1161.5150	1170.7230	0.00
10/01/2025	ALBI On 05-February-26			Index Future	1183.80	1193.0130	1183.7960	1193.0130	0.00
10/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	ES33 On 06-February-25			Bond Future	11.34	83.0015	82.3204	83.0015	0.00
10/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	8589	9	9	9	0.00
10/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
10/01/2025	ES33 On 08-May-25			Bond Future	11.48	80.8942	80.1921	80.8942	0.00
10/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5420	6	5	6	0.00
10/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
10/01/2025	ES33 On 07-August-25			Bond Future	11.62	82.5238	81.7985	82.5238	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7994	9	8	9	0.00
10/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
10/01/2025	ES33 On 06-November-25			Bond Future	11.78	80.3450	79.6140	80.3450	0.00
10/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	964	2	1	2	0.00
10/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
10/01/2025	ES33 On 05-February-26			Bond Future	11.97	81.8873	81.1543	81.8873	0.00
10/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
10/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2041	1	2	1	0.00
10/01/2025	ES42 On 06-February-25			Bond Future	11.82	79.1979	78.3335	79.1979	0.00
10/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	9940	11	10	11	0.00
10/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
10/01/2025	ES42 On 08-May-25			Bond Future	11.94	76.5455	75.6568	76.5455	0.00
10/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7026	8	7	8	0.00
10/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
10/01/2025	ES42 On 07-August-25			Bond Future	12.06	78.0868	77.1716	78.0868	0.00
10/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8899	10	9	10	0.00
10/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
10/01/2025	ES42 On 06-November-25			Bond Future	12.19	75.3519	74.4268	75.3519	0.00
10/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1093	2	1	2	0.00
10/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
10/01/2025	ES42 On 05-February-26			Bond Future	12.34	76.7960	75.8645	76.7960	0.00
10/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
10/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2735	2	3	2	0.00
10/01/2025	GOVI On 06-February-25			GOVI	1078.61	1086.9760	1078.6130	1086.9760	650.00
10/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1066130	115	107	115	0.00
10/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
10/01/2025	GOVI On 08-May-25			GOVI	1100.25	1108.8730	1100.2460	1108.8730	0.00
10/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	782460	87	78	87	0.00
10/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
10/01/2025	GOVI On 07-August-25			GOVI	1122.04	1130.9590	1122.0360	1130.9590	0.00
10/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1110360	120	111	120	0.00
10/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
10/01/2025	GOVI On 06-November-25			GOVI	1143.93	1152.9100	1143.9270	1152.9100	0.00
10/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	319270	41	32	41	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
10/01/2025	GOVI On 05-February-26			GOVI	1165.87	1174.8610	1165.8710	1174.8610	0.00
10/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	158710	25	16	25	0.00
10/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
10/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2025	IGOV On 06-February-25			Index Future	374.43	375.5850	374.4320	375.5850	878.00
10/01/2025	IGOV On 08-May-25			Index Future	382.03	383.2440	382.0340	383.2440	8.00
10/01/2025	IGOV On 07-August-25			Index Future	389.69	390.9680	389.6910	390.9680	0.00
10/01/2025	IGOV On 06-November-25			Index Future	397.38	398.6450	397.3820	398.6450	0.00
10/01/2025	IGOV On 05-February-26			Index Future	405.09	406.3220	405.0920	406.3220	0.00
10/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
10/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
10/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
10/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
10/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/01/2025	R033 On 06-February-25			Bond Future	10.17	103.3793	102.7475	103.3793	12,221.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1441	2	1	2	0.00
10/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	564	0	1	0	0.00
10/01/2025	R033 On 08-May-25			Bond Future	10.26	100.4129	99.7595	100.4129	0.00
10/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	1937	2	2	2	0.00
10/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1579	1	2	1	0.00
10/01/2025	R033 On 07-August-25			Bond Future	10.37	102.4117	101.7340	102.4117	0.00
10/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2240	3	2	3	0.00
10/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2428	2	2	2	0.00
10/01/2025	R033 On 06-November-25			Bond Future	10.49	99.3509	98.6707	99.3509	0.00
10/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2431	3	2	3	0.00
10/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	3216	3	3	3	0.00
10/01/2025	R033 On 05-February-26			Bond Future	10.62	101.2354	100.5572	101.2354	0.00
10/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	2901	3	3	3	0.00
10/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3553	3	4	3	0.00
10/01/2025	R035 On 06-February-25			Bond Future	10.66	94.0201	93.1923	94.0201	92,077.00
10/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9171	10	9	10	0.00
10/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	2647	3	3	3	0.00
10/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	63	0	0	0	15,000.00
10/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	167	0	0	0	100.00
10/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	3613	4	4	4	0.00
10/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	895	1	1	1	0.00
10/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	255	1	0	1	1,000.00
10/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	2427	2	2	2	0.00
10/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	923	1	1	1	1,100.00
10/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	2051	2	2	2	0.00
10/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	83	0	0	0	1,100.00
10/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	3260	3	3	3	0.00
10/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	191	0	0	0	7,500.00
10/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
10/01/2025	R035 On 08-May-25			Bond Future	10.75	91.4036	90.5513	91.4036	16,874.00
10/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	5860	7	6	7	0.00
10/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	12893	14	13	14	0.00
10/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	9996	11	10	11	0.00
10/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	4494	5	4	5	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	5511	6	6	6	0.00
10/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1123	2	1	2	150.00
10/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2559	3	3	3	0.00
10/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1481	1	1	1	150.00
10/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2869	2	3	2	0.00
10/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	493	0	0	0	150.00
10/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	91	0	0	0	400.00
10/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	710	1	1	1	0.00
10/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	19	0	0	0	400.00
10/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	436	0	0	0	0.00
10/01/2025	R035 On 07-August-25			Bond Future	10.86	93.2235	92.3440	93.2235	0.00
10/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	9377	10	9	10	0.00
10/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	404	0	0	0	0.00
10/01/2025	R035 On 06-November-25			Bond Future	10.98	90.5232	89.6362	90.5232	0.00
10/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	3789	4	4	4	0.00
10/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2664	2	3	2	0.00
10/01/2025	R035 On 05-February-26			Bond Future	11.13	92.2415	91.3512	92.2415	0.00
10/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	2762	3	3	3	0.00
10/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4506	4	5	4	0.00
10/01/2025	R038 On 06-February-25			Bond Future	11.17	103.0408	101.9852	103.0408	8,871.00
10/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1364	2	1	2	0.00
10/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	879	1	1	1	0.00
10/01/2025	R038 On 08-May-25			Bond Future	11.28	99.6258	98.5402	99.6258	2,395.00
10/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2204	3	2	3	0.00
10/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	2462	2	2	2	0.00
10/01/2025	R038 On 07-August-25			Bond Future	11.40	101.6088	100.4904	101.6088	0.00
10/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	2582	3	3	3	0.00
10/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3612	3	4	3	0.00
10/01/2025	R038 On 06-November-25			Bond Future	11.53	98.0907	96.9611	98.0907	0.00
10/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	2940	4	3	4	0.00
10/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	6961	8	7	8	0.00
10/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2223	3	2	3	1,770.00
10/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	2107	2	2	2	1,770.00
10/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5789	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4799	4	5	4	0.00
10/01/2025	R038 On 05-February-26			Bond Future	11.68	99.9506	98.8143	99.9506	0.00
10/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	3765	4	4	4	0.00
10/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	5236	5	5	5	0.00
10/01/2025	R053 On 06-February-25			Bond Future	11.43	107.0981	105.8463	107.0981	2,019.00
10/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	11469	13	11	13	0.00
10/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	3	0	0	0	0.00
10/01/2025	R053 On 08-May-25			Bond Future	11.53	103.3875	102.1014	103.3875	0.00
10/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	9132	10	9	10	0.00
10/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	598	1	1	1	0.00
10/01/2025	R053 On 07-August-25			Bond Future	11.64	105.4452	104.1221	105.4452	0.00
10/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	12213	13	12	13	0.00
10/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	925	1	1	1	0.00
10/01/2025	R053 On 06-November-25			Bond Future	11.75	101.6229	100.2850	101.6229	0.00
10/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	4940	6	5	6	0.00
10/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4869	5	5	5	0.00
10/01/2025	R053 On 05-February-26			Bond Future	11.87	103.5495	102.2015	103.5495	0.00
10/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4052	5	4	5	0.00
10/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	7184	7	7	7	0.00
10/01/2025	R186 On 06-February-25			Bond Future	8.37	105.2288	105.0726	105.2288	178,879.00
10/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1135	1	1	1	0.00
10/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	2	0	0	0	0.00
10/01/2025	R186 On 08-May-25			Bond Future	8.42	107.3486	107.1800	107.3486	19,834.00
10/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	400	1	0	1	0.00
10/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	318	0	0	0	0.00
10/01/2025	R186 On 07-August-25			Bond Future	8.49	104.1758	103.9920	104.1758	0.00
10/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1629	2	2	2	0.00
10/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1131	1	1	1	1,983.00
10/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2286	2	2	2	0.00
10/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	68	0	0	0	1,983.00
10/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	206	0	0	0	0.00
10/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	124	0	0	0	0.00
10/01/2025	R186 On 06-November-25			Bond Future	8.63	106.1942	106.0179	106.1942	0.00
10/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	211	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	744	1	1	1	0.00
10/01/2025	R186 On 05-February-26			Bond Future	8.91	102.9027	102.7387	102.9027	0.00
10/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	259	0	0	0	0.00
10/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	653	1	1	1	0.00
10/01/2025	R202 On 06-February-25			Bond Future	268.64	268.9808	268.6415	268.9808	971.00
10/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1851	2	2	2	0.00
10/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
10/01/2025	R202 On 08-May-25			Bond Future	274.10	274.4656	274.0956	274.4656	269.00
10/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	1786	2	2	2	0.00
10/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
10/01/2025	R202 On 07-August-25			Bond Future	274.35	274.7609	274.3530	274.7609	0.00
10/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	2753	3	3	3	0.00
10/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
10/01/2025	R202 On 06-November-25			Bond Future	279.77	280.1529	279.7653	280.1529	0.00
10/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4125	5	4	5	0.00
10/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
10/01/2025	R202 On 05-February-26			Bond Future	279.85	280.2074	279.8537	280.2074	0.00
10/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2034	2	2	2	0.00
10/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
10/01/2025	R209 On 06-February-25			Bond Future	10.87	73.5922	72.8507	73.5922	14,704.00
10/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	7343	8	7	8	0.00
10/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	1	0	0	0	0.00
10/01/2025	R209 On 08-May-25			Bond Future	10.97	71.9198	71.1570	71.9198	6,367.00
10/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	4841	6	5	6	0.00
10/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	464	0	0	0	0.00
10/01/2025	R209 On 07-August-25			Bond Future	11.07	73.3515	72.5655	73.3515	0.00
10/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	7735	8	8	8	0.00
10/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	448	0	0	0	0.00
10/01/2025	R209 On 06-November-25			Bond Future	11.19	71.6198	70.8262	71.6198	0.00
10/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3107	4	3	4	0.00
10/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2710	2	3	2	0.00
10/01/2025	R209 On 05-February-26			Bond Future	11.31	72.9790	72.1809	72.9790	0.00
10/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2482	3	2	3	0.00
10/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	4313	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R210 On 06-February-25			Bond Future	243.66	243.8409	243.6568	243.8409	991.00
10/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4047	4	4	4	0.00
10/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
10/01/2025	R210 On 08-May-25			Bond Future	245.25	245.4574	245.2482	245.4574	300.00
10/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
10/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2782	3	3	3	0.00
10/01/2025	R210 On 07-August-25			Bond Future	250.16	250.4035	250.1626	250.4035	0.00
10/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1723	2	2	2	0.00
10/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
10/01/2025	R210 On 06-November-25			Bond Future	251.68	251.8982	251.6783	251.8982	0.00
10/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
10/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	462	0	0	0	0.00
10/01/2025	R210 On 05-February-26			Bond Future	256.56	256.7444	256.5570	256.7444	0.00
10/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3457	4	3	4	0.00
10/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
10/01/2025	R213 On 06-February-25			Bond Future	9.64	91.8107	91.2806	91.8107	100,846.00
10/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	6786	7	7	7	0.00
10/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	2	0	0	0	0.00
10/01/2025	R213 On 08-May-25			Bond Future	9.72	90.1026	89.5540	90.1026	0.00
10/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3541	4	4	4	0.00
10/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	377	0	0	0	0.00
10/01/2025	R213 On 07-August-25			Bond Future	9.81	91.8967	91.3271	91.8967	0.00
10/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7061	8	7	8	0.00
10/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	201	0	0	0	0.00
10/01/2025	R213 On 06-November-25			Bond Future	9.92	90.1234	89.5522	90.1234	0.00
10/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2297	3	2	3	0.00
10/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1814	2	2	2	0.00
10/01/2025	R213 On 05-February-26			Bond Future	10.06	91.8352	91.2665	91.8352	0.00
10/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	1914	2	2	2	0.00
10/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2518	2	3	2	0.00
10/01/2025	R214 On 06-February-25			Bond Future	11.25	68.7757	67.9876	68.7757	18,350.00
10/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7149	8	7	8	0.00
10/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5042	6	5	6	521.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	2735	3	3	3	521.00
10/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11058	12	11	12	0.00
10/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
10/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	17	0	0	0	0.00
10/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	155	0	0	0	0.00
10/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	2	0	0	0	0.00
10/01/2025	R214 On 08-May-25			Bond Future	11.35	66.8577	66.0480	66.8577	3,232.00
10/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5618	6	6	6	0.00
10/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	384	0	0	0	0.00
10/01/2025	R214 On 07-August-25			Bond Future	11.44	68.1889	67.3556	68.1889	0.00
10/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	7811	9	8	9	0.00
10/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	543	1	1	1	0.00
10/01/2025	R214 On 06-November-25			Bond Future	11.55	66.2095	65.3671	66.2095	0.00
10/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3272	4	3	4	0.00
10/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2837	3	3	3	0.00
10/01/2025	R214 On 05-February-26			Bond Future	11.68	67.4663	66.6177	67.4663	0.00
10/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2602	3	3	3	0.00
10/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4760	4	5	4	0.00
10/01/2025	R248 On 06-February-25			Bond Future	11.43	83.2547	82.2860	83.2547	261,827.00
10/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	7676	9	8	9	0.00
10/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	0	0	0	660.00
10/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	161	0	0	0	660.00
10/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2169	3	2	3	0.00
10/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	457	0	0	0	660.00
10/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	3108	2	3	2	0.00
10/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	8107	7	8	7	0.00
10/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	6	0	0	0	0.00
10/01/2025	R248 On 08-May-25			Bond Future	11.53	80.4849	79.4898	80.4849	209,066.00
10/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	6910	8	7	8	0.00
10/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	477	0	0	0	0.00
10/01/2025	R248 On 07-August-25			Bond Future	11.63	82.0873	81.0634	82.0873	0.00
10/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	9697	11	10	11	0.00
10/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	667	1	1	1	0.00
10/01/2025	R248 On 06-November-25			Bond Future	11.75	79.2344	78.1990	79.2344	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	3786	5	4	5	0.00
10/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3829	4	4	4	0.00
10/01/2025	R248 On 05-February-26			Bond Future	11.87	80.7379	79.6946	80.7379	0.00
10/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3157	4	3	4	0.00
10/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5770	5	6	5	0.00
10/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00