



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: 09/04/2025 TO: 09/04/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	2029 On 08-May-25			Bond Future	135.82	136.2248	135.8200	136.2248	5,933.00
09/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	2030	2	2	2	0.00
09/04/2025	2029 On 07-August-25			Bond Future	138.51	138.9205	138.5078	138.9205	0.00
09/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1098	2	1	2	0.00
09/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
09/04/2025	2029 On 06-November-25			Bond Future	139.78	140.1993	139.7800	140.1993	68.00
09/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	10	0	0	0	0.00
09/04/2025	2029 On 05-February-26			Bond Future	142.51	142.9324	142.5060	142.9324	0.00
09/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2396	3	2	3	0.00
09/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2029 On 07-May-26			Bond Future	143.79	144.2241	143.7912	144.2241	0.00
09/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	1971	2	2	2	0.00
09/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
09/04/2025	2030 On 08-May-25			Bond Future	9.31	97.6396	97.3160	97.6396	65,097.00
09/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2263	3	2	3	0.00
09/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	381	1	0	1	300.00
09/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1068	1	1	1	0.00
09/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	18	0	0	0	300.00
09/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	323	0	0	0	800.00
09/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2463	3	2	3	0.00
09/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	13	0	0	0	800.00
09/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	8739	9	9	9	0.00
09/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3555	4	4	4	1,640.00
09/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10082	10	10	10	0.00
09/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	4857	5	5	5	2,280.00
09/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	839	1	1	1	680.00
09/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	98	0	0	0	1,320.00
09/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	336	0	0	0	0.00
09/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1422	1	1	1	0.00
09/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
09/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	1	0	0	0	0.00
09/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
09/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	6	0	0	0	0.00
09/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	801	1	1	1	0.00
09/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	33	0	0	0	800.00
09/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2343	2	2	2	0.00
09/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	713	1	1	1	0.00
09/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	240	0	0	0	300.00
09/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	2198	2	2	2	0.00
09/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	44	0	0	0	0.00
09/04/2025	2030 On 07-August-25			Bond Future	9.41	95.5373	95.2075	95.5373	79,434.00
09/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	5708	6	6	6	0.00
09/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	8853	9	9	9	0.00
09/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	3768	4	4	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	191	0	0	0	300.00
09/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	701	1	1	1	300.00
09/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	1893	2	2	2	0.00
09/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	519	0	1	0	300.00
09/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1363	1	1	1	0.00
09/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2622	2	3	2	0.00
09/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
09/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	145	0	0	0	0.00
09/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	31	0	0	0	0.00
09/04/2025	2030 On 06-November-25			Bond Future	9.52	97.3828	97.0475	97.3828	0.00
09/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1388	2	1	2	0.00
09/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	864	1	1	1	300.00
09/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2540	3	3	3	0.00
09/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	326	0	0	0	300.00
09/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1847	2	2	2	0.00
09/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	698	1	1	1	300.00
09/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2999	3	3	3	0.00
09/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1308	1	1	1	0.00
09/04/2025	2030 On 05-February-26			Bond Future	9.64	95.2497	94.9086	95.2497	0.00
09/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1319	1	1	1	0.00
09/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1789	2	2	2	0.00
09/04/2025	2030 On 07-May-26			Bond Future	9.80	97.0637	96.7169	97.0637	0.00
09/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1079	1	1	1	0.00
09/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2290	2	2	2	0.00
09/04/2025	2032 On 08-May-25			Bond Future	10.21	91.9449	91.4495	91.9449	125,162.00
09/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3264	4	3	4	0.00
09/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	10	0	0	0	300.00
09/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	294	0	0	0	300.00
09/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1065	1	1	1	0.00
09/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	12	0	0	0	800.00
09/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	320	0	0	0	800.00
09/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3504	4	4	4	0.00
09/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	98	0	0	0	800.00
09/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1634	1	2	1	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
09/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3686	3	4	3	0.00
09/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	724	1	1	1	300.00
09/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1700	1	2	1	0.00
09/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3780	3	4	3	0.00
09/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	119	0	0	0	0.00
09/04/2025	2032 On 07-August-25			Bond Future	10.32	93.7417	93.2367	93.7417	27,670.00
09/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7168	8	7	8	0.00
09/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	637	1	1	1	300.00
09/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2154	2	2	2	0.00
09/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	159	0	0	0	300.00
09/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2514	2	3	2	0.00
09/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	964	1	1	1	300.00
09/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	4342	4	4	4	0.00
09/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	62	0	0	0	0.00
09/04/2025	2032 On 06-November-25			Bond Future	10.45	91.3913	90.8773	91.3913	0.00
09/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	1834	2	2	2	0.00
09/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	310	0	0	0	300.00
09/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	851	1	1	1	300.00
09/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3054	3	3	3	0.00
09/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1185	1	1	1	300.00
09/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	3234	3	3	3	0.00
09/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4939	5	5	5	0.00
09/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1953	2	2	2	0.00
09/04/2025	2032 On 05-February-26			Bond Future	10.59	93.1507	92.6275	93.1507	0.00
09/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1375	2	1	2	0.00
09/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	3178	3	3	3	0.00
09/04/2025	2032 On 07-May-26			Bond Future	10.75	90.7642	90.2318	90.7642	0.00
09/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1300	1	1	1	0.00
09/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3771	3	4	3	0.00
09/04/2025	2033 On 08-May-25			Bond Future	127.23	128.1223	127.2259	128.1223	9,939.00
09/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3394	2	3	2	0.00
09/04/2025	2033 On 07-August-25			Bond Future	129.74	130.6576	129.7435	130.6576	0.00
09/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1094	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
09/04/2025	2033 On 06-November-25			Bond Future	130.74	131.6751	130.7445	131.6751	0.00
09/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2396	1	2	1	0.00
09/04/2025	2033 On 05-February-26			Bond Future	133.29	134.2420	133.2943	134.2420	0.00
09/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	414	1	0	1	0.00
09/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
09/04/2025	2033 On 07-May-26			Bond Future	134.30	135.2632	134.2989	135.2632	0.00
09/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	861	0	1	0	0.00
09/04/2025	2037 On 08-May-25			Bond Future	11.65	83.2474	82.5012	83.2474	62,241.00
09/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	3269	4	3	4	0.00
09/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0	0	0	0	300.00
09/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	39	0	0	0	300.00
09/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	477	1	0	1	0.00
09/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	8480	9	8	9	7,500.00
09/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	4692	5	5	5	15,000.00
09/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	8249	9	8	9	7,500.00
09/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	1	0	0	0	0.00
09/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	34	0	0	0	0.00
09/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
09/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	1511	1	2	1	300.00
09/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	3658	3	4	3	0.00
09/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	6561	6	7	6	0.00
09/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	119	0	0	0	0.00
09/04/2025	2037 On 07-August-25			Bond Future	11.79	80.6132	79.8526	80.6132	88,246.00
09/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	6420	7	6	7	0.00
09/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3112	4	3	4	0.00
09/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	998	1	1	1	0.00
09/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	79	0	0	0	2,341.00
09/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	113	0	0	0	200.00
09/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	1984	2	2	2	0.00
09/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	443	1	0	1	0.00
09/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	33	0	0	0	2,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	365	1	0	1	300.00
09/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2013	2	2	2	0.00
09/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	65	0	0	0	300.00
09/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1059	1	1	1	7,500.00
09/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2898	2	3	2	7,500.00
09/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	4712	4	5	4	0.00
09/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1816	1	2	1	300.00
09/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	7326	7	7	7	0.00
09/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	4392	4	4	4	2,541.00
09/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	8256	8	8	8	0.00
09/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1840	2	2	2	2,541.00
09/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	6544	6	7	6	0.00
09/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	3001	3	3	3	2,541.00
09/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	7043	6	7	6	0.00
09/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	1153	1	1	1	2,541.00
09/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	340	0	0	0	0.00
09/04/2025	2037 On 06-November-25			Bond Future	11.94	82.1701	81.3955	82.1701	0.00
09/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	1688	2	2	2	0.00
09/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	179	0	0	0	300.00
09/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	580	1	1	1	300.00
09/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3145	4	3	4	0.00
09/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	2003	2	2	2	300.00
09/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	5644	5	6	5	0.00
09/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	8130	7	8	7	0.00
09/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	3299	3	3	3	0.00
09/04/2025	2037 On 05-February-26			Bond Future	12.09	79.4932	78.7043	79.4932	0.00
09/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1050	1	1	1	0.00
09/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	4948	5	5	5	0.00
09/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1388	2	1	2	1,030.00
09/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	3500	4	4	4	0.00
09/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	653	1	1	1	1,970.00
09/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2385	3	2	3	0.00
09/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1316	2	1	2	0.00
09/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	420	1	0	1	1,930.00
09/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	5154	5	5	5	1,930.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	8223	8	8	8	0.00
09/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3581	3	4	3	1,930.00
09/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2617	2	3	2	1,970.00
09/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	7031	6	7	6	0.00
09/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1822	2	2	2	1,030.00
09/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	5010	4	5	4	0.00
09/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	5759	5	6	5	0.00
09/04/2025	2037 On 07-May-26			Bond Future	12.27	81.0060	80.2028	81.0060	0.00
09/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1317	2	1	2	0.00
09/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	6197	6	6	6	0.00
09/04/2025	2038 On 08-May-25			Bond Future	138.60	139.4633	138.5955	139.4633	2,918.00
09/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	1085	0	1	0	0.00
09/04/2025	2038 On 07-August-25			Bond Future	139.21	140.0910	139.2064	140.0910	0.00
09/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	1	0	1	0.00
09/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	354	0	0	0	0.00
09/04/2025	2038 On 06-November-25			Bond Future	141.93	142.8314	141.9307	142.8314	0.00
09/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1949	1	2	1	0.00
09/04/2025	2038 On 05-February-26			Bond Future	142.53	143.4423	142.5258	143.4423	0.00
09/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	674	0	1	0	0.00
09/04/2025	2038 On 07-May-26			Bond Future	145.28	146.2097	145.2767	146.2097	0.00
09/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	747	2	1	2	0.00
09/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
09/04/2025	2040 On 08-May-25			Bond Future	12.02	82.4985	81.9113	82.4985	28,004.00
09/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	3545	4	4	4	0.00
09/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	4136	5	4	5	15,000.00
09/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	7532	8	8	8	7,500.00
09/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	7874	8	8	8	7,500.00
09/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
09/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	4	0	0	0	0.00
09/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	84	0	0	0	0.00
09/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	134	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
09/04/2025	2040 On 07-August-25			Bond Future	12.16	79.5991	79.0005	79.5991	43,292.00
09/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	6393	7	6	7	0.00
09/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	3529	4	4	4	0.00
09/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	110	0	0	0	250.00
09/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	869	1	1	1	250.00
09/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	2796	3	3	3	0.00
09/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	413	1	0	1	180.00
09/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	1554	2	2	2	220.00
09/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	49	0	0	0	400.00
09/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	4880	4	5	4	0.00
09/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	2471	2	2	2	400.00
09/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	8307	8	8	8	0.00
09/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1472	1	1	1	250.00
09/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	3532	3	4	3	0.00
09/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	1119	1	1	1	220.00
09/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	7076	7	7	7	0.00
09/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	415	0	0	0	0.00
09/04/2025	2040 On 06-November-25			Bond Future	12.31	81.1363	80.5268	81.1363	292.00
09/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1492	2	1	2	0.00
09/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	4139	4	4	4	0.00
09/04/2025	2040 On 05-February-26			Bond Future	12.47	78.1888	77.5682	78.1888	0.00
09/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	987	1	1	1	0.00
09/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	1572	2	2	2	475.00
09/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	5723	6	6	6	0.00
09/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1762	2	2	2	475.00
09/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	5183	5	5	5	0.00
09/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	6539	6	7	6	0.00
09/04/2025	2040 On 07-May-26			Bond Future	12.64	79.6765	79.0447	79.6765	0.00
09/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1438	2	1	2	0.00
09/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	6819	6	7	6	0.00
09/04/2025	2044 On 08-May-25			Bond Future	12.19	77.7715	77.2677	77.7715	86,309.00
09/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	3133	4	3	4	0.00
09/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	1734	2	2	2	0.00
09/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	95	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
09/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0	0	0	0	2,490.00
09/04/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
09/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	179	0	0	0	0.00
09/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	10	0	0	0	9,000.00
09/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0	0	0	0	9,000.00
09/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	2765	2	3	2	9,000.00
09/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	5172	5	5	5	0.00
09/04/2025	2044 On 08-May-25		Put	Bond Future	22732.34	22.2285	22.7323	22.2285	0.00
09/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	8493	8	8	8	0.00
09/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	3359	3	3	3	2,490.00
09/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	8013	8	8	8	0.00
09/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	561	0	1	0	2,490.00
09/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	190	0	0	0	0.00
09/04/2025	2044 On 07-August-25			Bond Future	12.34	74.9051	74.3914	74.9051	470.00
09/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	5863	6	6	6	0.00
09/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	10	0	0	0	9,000.00
09/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	173	0	0	0	9,000.00
09/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	828	1	1	1	0.00
09/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	3675	3	4	3	9,000.00
09/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	6458	6	6	6	0.00
09/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	10823	10	11	10	0.00
09/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	509	0	1	0	0.00
09/04/2025	2044 On 06-November-25			Bond Future	12.48	76.3516	75.8287	76.3516	0.00
09/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1228	1	1	1	0.00
09/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	4688	4	5	4	0.00
09/04/2025	2044 On 05-February-26			Bond Future	12.63	73.4372	72.9048	73.4372	0.00
09/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	858	1	1	1	0.00
09/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	7106	7	7	7	0.00
09/04/2025	2044 On 07-May-26			Bond Future	12.80	74.8343	74.2924	74.8343	0.00
09/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1405	2	1	2	0.00
09/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	7064	7	7	7	0.00
09/04/2025	2046 On 08-May-25			Bond Future	118.10	118.9673	118.0973	118.9673	19,602.00
09/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3873	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	2046 On 07-August-25			Bond Future	120.43	121.3214	120.4344	121.3214	0.00
09/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	1744	3	2	3	0.00
09/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
09/04/2025	2046 On 06-November-25			Bond Future	120.53	121.4337	120.5306	121.4337	0.00
09/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	4879	4	5	4	0.00
09/04/2025	2046 On 05-February-26			Bond Future	122.88	123.8004	122.8807	123.8004	0.00
09/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	1231	2	1	2	0.00
09/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
09/04/2025	2046 On 07-May-26			Bond Future	122.95	123.8836	122.9482	123.8836	0.00
09/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	2002	1	2	1	0.00
09/04/2025	2050 On 08-May-25			Bond Future	119.10	120.2757	119.1011	120.2757	16,080.00
09/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	2059	1	2	1	0.00
09/04/2025	2050 On 07-August-25			Bond Future	119.08	120.2799	119.0823	120.2799	0.00
09/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	808	0	1	0	0.00
09/04/2025	2050 On 06-November-25			Bond Future	121.41	122.6326	121.4127	122.6326	0.00
09/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	3007	2	3	2	0.00
09/04/2025	2050 On 05-February-26			Bond Future	121.36	122.6018	121.3596	122.6018	0.00
09/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
09/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1460	0	1	0	0.00
09/04/2025	2050 On 07-May-26			Bond Future	123.70	124.9669	123.7018	124.9669	0.00
09/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	1	0	1	0.00
09/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	368	0	0	0	0.00
09/04/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	AL37 On 08-May-25			Index Future	1084.27	1089.2040	1084.2650	1089.2040	0.00
09/04/2025	AL37 On 07-August-25			Index Future	1105.46	1110.4900	1105.4550	1110.4900	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
09/04/2025	AL37 On 06-November-25			Index Future	1126.83	1131.9620	1126.8320	1131.9620	0.00
09/04/2025	AL37 On 05-February-26			Index Future	1148.56	1153.7820	1148.5560	1153.7820	0.00
09/04/2025	AL37 On 07-May-26			Index Future	1170.49	1175.8160	1170.4930	1175.8160	0.00
09/04/2025	AL7T On 08-May-25			Index Future	1264.58	1274.9210	1264.5840	1274.9210	0.00
09/04/2025	AL7T On 07-August-25			Index Future	1289.30	1299.8370	1289.2970	1299.8370	0.00
09/04/2025	AL7T On 06-November-25			Index Future	1314.23	1324.9690	1314.2300	1324.9690	0.00
09/04/2025	AL7T On 05-February-26			Index Future	1339.57	1350.5100	1339.5670	1350.5100	0.00
09/04/2025	AL7T On 07-May-26			Index Future	1365.15	1376.3010	1365.1520	1376.3010	0.00
09/04/2025	ALBI On 08-May-25			Index Future	1092.57	1098.7900	1092.5740	1098.7900	92.00
09/04/2025	ALBI On 07-August-25			Index Future	1113.93	1120.2640	1113.9260	1120.2640	0.00
09/04/2025	ALBI On 06-November-25			Index Future	1135.47	1141.9240	1135.4670	1141.9240	0.00
09/04/2025	ALBI On 05-February-26			Index Future	1157.36	1163.9370	1157.3570	1163.9370	0.00
09/04/2025	ALBI On 07-May-26			Index Future	1179.46	1186.1650	1179.4630	1186.1650	0.00
09/04/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/04/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	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
09/04/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C2I9 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/04/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	ES33 On 08-May-25			Bond Future	11.82	79.2400	78.6551	79.2400	0.00
09/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	3883	4	4	4	0.00
09/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
09/04/2025	ES33 On 07-August-25			Bond Future	11.98	80.8080	80.2116	80.8080	0.00
09/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	6407	7	6	7	0.00
09/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
09/04/2025	ES33 On 06-November-25			Bond Future	12.17	78.5923	77.9850	78.5923	0.00
09/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	665	0	1	0	0.00
09/04/2025	ES33 On 05-February-26			Bond Future	12.37	80.1232	79.5046	80.1232	0.00
09/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
09/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	3691	3	4	3	0.00
09/04/2025	ES33 On 07-May-26			Bond Future	12.59	77.8705	77.2406	77.8705	0.00
09/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
09/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	3640	3	4	3	0.00
09/04/2025	ES42 On 08-May-25			Bond Future	12.48	73.1282	72.6316	73.1282	0.00
09/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	4001	4	4	4	0.00
09/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
09/04/2025	ES42 On 07-August-25			Bond Future	12.62	74.5753	74.0690	74.5753	0.00
09/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	5797	6	6	6	0.00
09/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
09/04/2025	ES42 On 06-November-25			Bond Future	12.78	71.7685	71.2529	71.7685	0.00
09/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
09/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	2081	2	2	2	0.00
09/04/2025	ES42 On 05-February-26			Bond Future	12.95	73.1654	72.6404	73.1654	0.00
09/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
09/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	5959	5	6	5	0.00
09/04/2025	ES42 On 07-May-26			Bond Future	13.13	70.3097	69.7752	70.3097	0.00
09/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
09/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	4866	4	5	4	0.00
09/04/2025	GOVI On 08-May-25			GOVI	1077.14	1083.1860	1077.1410	1083.1860	636.00
09/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	551410	61	55	61	0.00
09/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
09/04/2025	GOVI On 07-August-25			GOVI	1098.19	1104.3550	1098.1920	1104.3550	0.00
09/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	871920	93	87	93	0.00
09/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
09/04/2025	GOVI On 06-November-25			GOVI	1119.43	1125.7080	1119.4290	1125.7080	0.00
09/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	74290	14	7	14	0.00
09/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
09/04/2025	GOVI On 05-February-26			GOVI	1141.01	1147.4070	1141.0100	1147.4070	0.00
09/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	0	0	0	0	0.00
09/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	89900	3	9	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	GOVI On 07-May-26			GOVI	1162.80	1169.3200	1162.8040	1169.3200	0.00
09/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0	0	0	0	0.00
09/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	141960	8	14	8	0.00
09/04/2025	GVIx On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2025	IGOV On 08-May-25			Index Future	374.39	376.7920	374.3880	376.7920	889.00
09/04/2025	IGOV On 07-August-25			Index Future	381.80	384.2480	381.7970	384.2480	0.00
09/04/2025	IGOV On 06-November-25			Index Future	389.27	391.7690	389.2710	391.7690	0.00
09/04/2025	IGOV On 05-February-26			Index Future	396.86	399.4100	396.8640	399.4100	0.00
09/04/2025	IGOV On 07-May-26			Index Future	404.53	407.1250	404.5310	407.1250	0.00
09/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/04/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
09/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/04/2025	R033 On 08-May-25			Bond Future	10.27	100.2940	99.6950	100.2940	10,439.00
09/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	966	1	1	1	0.00
09/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	672	0	1	0	0.00
09/04/2025	R033 On 07-August-25			Bond Future	10.38	102.2539	101.6433	102.2539	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
09/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1469	2	1	2	0.00
09/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1749	1	2	1	0.00
09/04/2025	R033 On 06-November-25			Bond Future	10.51	99.1851	98.5635	99.1851	0.00
09/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1700	2	2	2	0.00
09/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2592	2	3	2	0.00
09/04/2025	R033 On 05-February-26			Bond Future	10.64	101.0943	100.4616	101.0943	0.00
09/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2111	2	2	2	0.00
09/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2859	3	3	3	0.00
09/04/2025	R033 On 07-May-26			Bond Future	10.79	97.9749	97.3308	97.9749	0.00
09/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	1826	2	2	2	0.00
09/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3784	3	4	3	0.00
09/04/2025	R035 On 08-May-25			Bond Future	11.10	89.2741	88.6687	89.2741	74,437.00
09/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	3638	4	4	4	0.00
09/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	1	0	0	0	300.00
09/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	98	0	0	0	300.00
09/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	706	1	1	1	0.00
09/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	8024	9	8	9	0.00
09/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2212	3	2	3	400.00
09/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	10991	12	11	12	0.00
09/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	3267	4	3	4	0.00
09/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	38	0	0	0	150.00
09/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	572	1	1	1	0.00
09/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	1376	1	1	1	150.00
09/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	3667	3	4	3	0.00
09/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	131	0	0	0	150.00
09/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
09/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
09/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	311	0	0	0	0.00
09/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	1186	1	1	1	300.00
09/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	5697	5	6	5	0.00
09/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	2939	2	3	2	0.00
09/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	96	0	0	0	0.00
09/04/2025	R035 On 07-August-25			Bond Future	11.23	91.0187	90.4016	91.0187	24,120.00
09/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	7226	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	95	0	0	0	300.00
09/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	479	1	0	1	300.00
09/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2137	3	2	3	0.00
09/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2016	2	2	2	0.00
09/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1633	1	2	1	8,500.00
09/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1546	1	2	1	300.00
09/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3950	3	4	3	0.00
09/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	6381	6	6	6	0.00
09/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	196	0	0	0	0.00
09/04/2025	R035 On 06-November-25			Bond Future	11.37	88.2715	87.6432	88.2715	0.00
09/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	1959	2	2	2	0.00
09/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	2579	3	3	3	0.00
09/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	243	0	0	0	300.00
09/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	738	1	1	1	300.00
09/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3306	4	3	4	0.00
09/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1384	2	1	2	250.00
09/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4243	5	4	5	0.00
09/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	2637	3	3	3	0.00
09/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	525	1	1	1	2,000.00
09/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	156	0	0	0	2,000.00
09/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	559	1	1	1	2,000.00
09/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1363	2	1	2	2,000.00
09/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	4383	5	4	5	0.00
09/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	1290	1	1	1	2,000.00
09/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	3590	3	4	3	0.00
09/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	5612	5	6	5	0.00
09/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	5481	5	5	5	0.00
09/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	8056	7	8	7	0.00
09/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	2224	2	2	2	250.00
09/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	3558	3	4	3	0.00
09/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1344	1	1	1	250.00
09/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1788	2	2	2	300.00
09/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4895	4	5	4	0.00
09/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	7174	7	7	7	0.00
09/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	2268	2	2	2	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2827	3	3	3	0.00
09/04/2025	R035 On 05-February-26			Bond Future	11.53	89.9710	89.3313	89.9710	0.00
09/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1170	1	1	1	0.00
09/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	675	1	1	1	2,000.00
09/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1439	2	1	2	2,000.00
09/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	5703	6	6	6	0.00
09/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1313	1	1	1	2,000.00
09/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	4417	4	4	4	0.00
09/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	6308	6	6	6	0.00
09/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4933	4	5	4	0.00
09/04/2025	R035 On 07-May-26			Bond Future	11.69	87.1784	86.5273	87.1784	0.00
09/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1391	2	1	2	0.00
09/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	5524	5	6	5	0.00
09/04/2025	R038 On 08-May-25			Bond Future	11.68	96.7753	95.9653	96.7753	9,260.00
09/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	143	0	0	0	0.00
09/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	2975	2	3	2	0.00
09/04/2025	R038 On 07-August-25			Bond Future	11.82	98.6665	97.8407	98.6665	0.00
09/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	659	1	1	1	0.00
09/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	4339	4	4	4	0.00
09/04/2025	R038 On 06-November-25			Bond Future	11.97	95.0868	94.2460	95.0868	0.00
09/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	926	1	1	1	0.00
09/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	555	1	1	1	1,770.00
09/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4073	5	4	5	0.00
09/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1934	2	2	2	1,770.00
09/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	6837	6	7	6	0.00
09/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	5499	5	5	5	0.00
09/04/2025	R038 On 05-February-26			Bond Future	12.13	96.9168	96.0605	96.9168	0.00
09/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1537	2	2	2	0.00
09/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	5762	5	6	5	0.00
09/04/2025	R038 On 07-May-26			Bond Future	12.31	93.2758	92.4039	93.2758	0.00
09/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1560	2	2	2	0.00
09/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	7005	6	7	6	0.00
09/04/2025	R053 On 08-May-25			Bond Future	12.09	98.3074	97.6338	98.3074	2,596.00
09/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	4313	5	4	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
09/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	247	0	0	0	0.00
09/04/2025	R053 On 07-August-25			Bond Future	12.22	100.2285	99.5418	100.2285	20,000.00
09/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	7547	8	8	8	0.00
09/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	839	1	1	1	0.00
09/04/2025	R053 On 06-November-25			Bond Future	12.36	96.3006	95.6015	96.3006	0.00
09/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	1675	2	2	2	0.00
09/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	6288	6	6	6	0.00
09/04/2025	R053 On 05-February-26			Bond Future	12.50	98.1539	97.4420	98.1539	0.00
09/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1355	2	1	2	0.00
09/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	9246	9	9	9	0.00
09/04/2025	R053 On 07-May-26			Bond Future	12.66	94.1591	93.4344	94.1591	0.00
09/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	1957	2	2	2	0.00
09/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	9297	9	9	9	0.00
09/04/2025	R186 On 08-May-25			Bond Future	8.28	107.3819	107.3779	107.3819	158,550.00
09/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	325	0	0	0	0.00
09/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	45	0	0	0	0.00
09/04/2025	R186 On 07-August-25			Bond Future	8.36	104.1717	104.1677	104.1717	19,834.00
09/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1696	2	2	2	0.00
09/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1139	1	1	1	1,983.00
09/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2398	2	2	2	0.00
09/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	5	0	0	0	1,983.00
09/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	39	0	0	0	0.00
09/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	15	0	0	0	0.00
09/04/2025	R186 On 06-November-25			Bond Future	8.48	106.1842	106.1811	106.1842	447.00
09/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	134	0	0	0	0.00
09/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	504	1	1	1	0.00
09/04/2025	R186 On 05-February-26			Bond Future	8.69	102.9213	102.9189	102.9213	0.00
09/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	210	0	0	0	0.00
09/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	424	0	0	0	0.00
09/04/2025	R186 On 07-May-26			Bond Future	9.11	104.8815	104.8800	104.8815	0.00
09/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	160	0	0	0	0.00
09/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	410	0	0	0	0.00
09/04/2025	R202 On 08-May-25			Bond Future	268.46	270.5703	268.4573	270.5703	2,157.00
09/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	3853	2	4	2	0.00
09/04/2025	R202 On 07-August-25			Bond Future	268.52	270.6703	268.5158	270.6703	0.00
09/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
09/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	3084	1	3	1	0.00
09/04/2025	R202 On 06-November-25			Bond Future	273.77	275.9652	273.7711	275.9652	0.00
09/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
09/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	1869	0	2	0	0.00
09/04/2025	R202 On 05-February-26			Bond Future	273.76	275.9905	273.7569	275.9905	0.00
09/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
09/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	4063	2	4	2	0.00
09/04/2025	R202 On 07-May-26			Bond Future	279.04	281.3157	279.0413	281.3157	0.00
09/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1491	4	1	4	0.00
09/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
09/04/2025	R209 On 08-May-25			Bond Future	11.39	69.7541	69.1171	69.7541	22,581.00
09/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	2494	3	2	3	0.00
09/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	156	0	0	0	0.00
09/04/2025	R209 On 07-August-25			Bond Future	11.51	71.1172	70.4678	71.1172	0.00
09/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	5491	6	5	6	0.00
09/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	302	0	0	0	0.00
09/04/2025	R209 On 06-November-25			Bond Future	11.65	69.3385	68.6772	69.3385	0.00
09/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1355	2	1	2	0.00
09/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	3107	3	3	3	0.00
09/04/2025	R209 On 05-February-26			Bond Future	11.79	70.6734	69.9998	70.6734	0.00
09/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	967	1	1	1	0.00
09/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4979	5	5	5	0.00
09/04/2025	R209 On 07-May-26			Bond Future	11.94	68.8674	68.1816	68.8674	0.00
09/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1239	1	1	1	0.00
09/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	5227	5	5	5	0.00
09/04/2025	R210 On 08-May-25			Bond Future	245.74	246.0853	245.7409	246.0853	4,196.00
09/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
09/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	2289	2	2	2	0.00
09/04/2025	R210 On 07-August-25			Bond Future	250.60	250.9548	250.6039	250.9548	0.00
09/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	2164	3	2	3	0.00
09/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2025	R210 On 06-November-25			Bond Future	252.08	252.4368	252.0817	252.4368	0.00
09/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
09/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	58	0	0	0	0.00
09/04/2025	R210 On 05-February-26			Bond Future	257.00	257.3574	256.9974	257.3574	0.00
09/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	3897	4	4	4	0.00
09/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
09/04/2025	R210 On 07-May-26			Bond Future	258.47	258.8293	258.4658	258.8293	0.00
09/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	3066	3	3	3	0.00
09/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
09/04/2025	R213 On 08-May-25			Bond Future	9.80	89.6534	89.2156	89.6534	92,942.00
09/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	2901	3	3	3	0.00
09/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	76	0	0	0	0.00
09/04/2025	R213 On 07-August-25			Bond Future	9.90	91.4054	90.9592	91.4054	17.00
09/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6532	7	7	7	0.00
09/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	40	0	0	0	0.00
09/04/2025	R213 On 06-November-25			Bond Future	10.02	89.6177	89.1636	89.6177	0.00
09/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1636	2	2	2	0.00
09/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1542	1	2	1	0.00
09/04/2025	R213 On 05-February-26			Bond Future	10.16	91.3435	90.8814	91.3435	0.00
09/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1351	2	1	2	0.00
09/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2339	2	2	2	0.00
09/04/2025	R213 On 07-May-26			Bond Future	10.31	89.5301	89.0599	89.5301	0.00
09/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1209	1	1	1	0.00
09/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2994	3	3	3	0.00
09/04/2025	R214 On 08-May-25			Bond Future	11.89	63.7316	63.2727	63.7316	18,276.00
09/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	2610	3	3	3	0.00
09/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	152	0	0	0	0.00
09/04/2025	R214 On 07-August-25			Bond Future	12.01	64.9771	64.5092	64.9771	0.00
09/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	4878	5	5	5	0.00
09/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	456	0	0	0	0.00
09/04/2025	R214 On 06-November-25			Bond Future	12.14	62.9325	62.4562	62.9325	0.00
09/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1148	1	1	1	0.00
09/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	3624	3	4	3	0.00
09/04/2025	R214 On 05-February-26			Bond Future	12.28	64.1441	63.6591	64.1441	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
09/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	773	1	1	1	0.00
09/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	5889	6	6	6	0.00
09/04/2025	R214 On 07-May-26			Bond Future	12.43	62.0655	61.5717	62.0655	0.00
09/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1261	1	1	1	0.00
09/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	5633	5	6	5	0.00
09/04/2025	R248 On 08-May-25			Bond Future	12.14	76.2250	75.7048	76.2250	276,640.00
09/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	2889	3	3	3	0.00
09/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	240	0	0	0	0.00
09/04/2025	R248 On 07-August-25			Bond Future	12.27	77.7146	77.1843	77.7146	166,125.00
09/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	5762	6	6	6	0.00
09/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	611	1	1	1	0.00
09/04/2025	R248 On 06-November-25			Bond Future	12.41	74.7737	74.2338	74.7737	0.00
09/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1164	1	1	1	0.00
09/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	5173	5	5	5	0.00
09/04/2025	R248 On 05-February-26			Bond Future	12.56	76.2131	75.6634	76.2131	0.00
09/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	869	1	1	1	0.00
09/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	7513	7	8	7	0.00
09/04/2025	R248 On 07-May-26			Bond Future	12.71	73.2214	72.6618	73.2214	0.00
09/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1483	2	1	2	0.00
09/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	7301	7	7	7	0.00
09/04/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/04/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00