



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: 28/07/2025 TO: 28/07/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	2029 On 07-August-25			Bond Future	139.12	139.0179	139.1159	139.0179	3,706.00
28/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1706	2	2	2	0.00
28/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2029 On 06-November-25			Bond Future	140.29	140.1925	140.2926	140.1925	1,939.00
28/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	503	0	1	0	0.00
28/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2029 On 05-February-26			Bond Future	142.94	142.8358	142.9380	142.8358	0.00
28/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2828	3	3	3	0.00
28/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2029 On 07-May-26			Bond Future	144.14	144.0348	144.1393	144.0348	0.00
28/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2319	2	2	2	0.00
28/07/2025	2029 On 07-May-26	141.82	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
28/07/2025	2029 On 06-August-26			Bond Future	146.80	146.6942	146.8010	146.6942	0.00
28/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2701	3	3	3	0.00
28/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2030 On 07-August-25			Bond Future	8.33	98.9273	99.0582	98.9273	109,252.00
28/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9528	9	10	9	0.00
28/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7474	7	7	7	1,054.00
28/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12702	13	13	13	0.00
28/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3189	3	3	3	300.00
28/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5225	5	5	5	0.00
28/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1437	1	1	1	300.00
28/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0	0	0	0	300.00
28/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	17	0	0	0	0.00
28/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
28/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2030 On 06-November-25			Bond Future	8.38	100.7622	100.8957	100.7622	84,232.00
28/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3975	4	4	4	0.00
28/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1598	2	2	2	300.00
28/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2993	3	3	3	300.00
28/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5695	6	6	6	0.00
28/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	6	0	0	0	300.00
28/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	128	0	0	0	0.00
28/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	423	0	0	0	0.00
28/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	46	0	0	0	0.00
28/07/2025	2030 On 05-February-26			Bond Future	8.44	98.6298	98.7659	98.6298	0.00
28/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3623	4	4	4	0.00
28/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	236	0	0	0	0.00
28/07/2025	2030 On 07-May-26			Bond Future	8.52	100.4430	100.5819	100.4430	0.00
28/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3167	3	3	3	0.00
28/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	512	1	1	1	0.00
28/07/2025	2030 On 06-August-26			Bond Future	8.63	98.2637	98.4054	98.2637	250.00
28/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2595	3	3	3	0.00
28/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	893	1	1	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
28/07/2025	2031 On 07-August-25			Bond Future	107.67	107.6165	107.6710	107.6165	0.00
28/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	113	0	0	0	0.00
28/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	92	0	0	0	0.00
28/07/2025	2031 On 06-November-25			Bond Future	109.69	109.6392	109.6949	109.6392	680.00
28/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	270	0	0	0	0.00
28/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	265	0	0	0	0.00
28/07/2025	2031 On 05-February-26			Bond Future	109.38	109.3203	109.3772	109.3203	0.00
28/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2383	2	2	2	0.00
28/07/2025	2031 On 07-May-26			Bond Future	111.41	111.3562	111.4144	111.3562	0.00
28/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2426	2	2	2	0.00
28/07/2025	2031 On 06-August-26			Bond Future	111.04	110.9842	111.0437	110.9842	0.00
28/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2766	3	3	3	0.00
28/07/2025	2032 On 07-August-25			Bond Future	9.01	99.0488	99.2699	99.0488	91,754.00
28/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	13139	13	13	13	0.00
28/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4157	4	4	4	300.00
28/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7223	7	7	7	0.00
28/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1885	2	2	2	300.00
28/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0	0	0	0	300.00
28/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	34	0	0	0	0.00
28/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2032 On 06-November-25			Bond Future	9.09	96.7256	96.9510	96.7256	45,297.00
28/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	6035	6	6	6	0.00
28/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2166	2	2	2	300.00
28/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3948	4	4	4	300.00
28/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7966	8	8	8	0.00
28/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	24	0	0	0	300.00
28/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	258	0	0	0	0.00
28/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	721	1	1	1	0.00
28/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	80	0	0	0	0.00
28/07/2025	2032 On 05-February-26			Bond Future	9.17	98.5260	98.7557	98.5260	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
28/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4775	5	5	5	0.00
28/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	450	1	0	1	0.00
28/07/2025	2032 On 07-May-26			Bond Future	9.26	96.1776	96.4117	96.1776	0.00
28/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4538	4	5	4	0.00
28/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	830	1	1	1	0.00
28/07/2025	2032 On 06-August-26			Bond Future	9.37	97.9287	98.1674	97.9287	0.00
28/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4267	4	4	4	0.00
28/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1217	1	1	1	0.00
28/07/2025	2033 On 07-August-25			Bond Future	130.09	130.0402	130.0881	130.0402	388.00
28/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1438	1	1	1	0.00
28/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2033 On 06-November-25			Bond Future	131.00	130.9462	130.9953	130.9462	6,548.00
28/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2145	2	2	2	0.00
28/07/2025	2033 On 05-February-26			Bond Future	133.47	133.4152	133.4654	133.4152	0.00
28/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	585	1	1	1	0.00
28/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2033 On 07-May-26			Bond Future	134.39	134.3369	134.3884	134.3369	0.00
28/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	772	1	1	1	0.00
28/07/2025	2033 On 06-August-26			Bond Future	136.87	136.8173	136.8701	136.8173	0.00
28/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2620	3	3	3	0.00
28/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2037 On 07-August-25			Bond Future	10.36	87.7498	87.9691	87.7498	127,143.00
28/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	14197	14	14	14	0.00
28/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	10075	10	10	10	0.00
28/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	6113	6	6	6	0.00
28/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1323	1	1	1	2,341.00
28/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1772	2	2	2	200.00
28/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8261	8	8	8	0.00
28/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4168	4	4	4	0.00
28/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	505	0	1	0	2,541.00
28/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1095	1	1	1	300.00
28/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3772	4	4	4	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8313	8	8	8	0.00
28/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6277	6	6	6	7,500.00
28/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	0	0	0	0	7,500.00
28/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	239	0	0	0	0.00
28/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0	0	0	0	300.00
28/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	3	0	0	0	0.00
28/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	1	0	0	0	2,541.00
28/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	612	1	1	1	0.00
28/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0	0	0	0	2,541.00
28/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	87	0	0	0	0.00
28/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	0	0	0	0	2,541.00
28/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	170	0	0	0	0.00
28/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0	0	0	0	2,541.00
28/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2037 On 06-November-25			Bond Future	10.46	89.3774	89.6008	89.3774	88,989.00
28/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6810	7	7	7	0.00
28/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3856	4	4	4	300.00
28/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9405	9	9	9	0.00
28/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1922	2	2	2	300.00
28/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	714	1	1	1	0.00
28/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	58	0	0	0	300.00
28/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1668	2	2	2	0.00
28/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	216	0	0	0	0.00
28/07/2025	2037 On 05-February-26			Bond Future	10.56	86.7825	87.0103	86.7825	0.00
28/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4792	5	5	5	0.00
28/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3627	4	4	4	1,970.00
28/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9451	9	9	9	0.00
28/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5624	5	6	5	1,030.00
28/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11544	11	12	11	0.00
28/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7627	7	8	7	0.00
28/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2754	3	3	3	1,930.00
28/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5455	5	5	5	0.00
28/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	987	1	1	1	1,930.00
28/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2251	2	2	2	0.00
28/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	517	1	1	1	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
28/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	112	0	0	0	1,030.00
28/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	941	1	1	1	0.00
28/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	262	0	0	0	1,970.00
28/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1699	2	2	2	0.00
28/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1196	1	1	1	0.00
28/07/2025	2037 On 07-May-26			Bond Future	10.68	88.3776	88.6098	88.3776	0.00
28/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5162	5	5	5	0.00
28/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9573	9	10	9	0.00
28/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3814	4	4	4	142.00
28/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	511	1	1	1	142.00
28/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2308	2	2	2	0.00
28/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1634	2	2	2	0.00
28/07/2025	2037 On 06-August-26			Bond Future	10.82	85.7273	85.9640	85.7273	3,500.00
28/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6471	6	6	6	0.00
28/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1694	2	2	2	0.00
28/07/2025	2038 On 07-August-25			Bond Future	138.68	138.4608	138.6808	138.4608	308.00
28/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	879	1	1	1	0.00
28/07/2025	2038 On 06-November-25			Bond Future	141.29	141.0634	141.2878	141.0634	2,548.00
28/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2592	3	3	3	0.00
28/07/2025	2038 On 05-February-26			Bond Future	141.79	141.5567	141.7856	141.5567	0.00
28/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1414	2	1	2	0.00
28/07/2025	2038 On 07-May-26			Bond Future	144.43	144.1934	144.4268	144.1934	0.00
28/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	103	0	0	0	0.00
28/07/2025	2038 On 06-August-26			Bond Future	144.89	144.6518	144.8898	144.6518	0.00
28/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	170	0	0	0	0.00
28/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2040 On 07-August-25			Bond Future	10.83	86.9009	87.0720	86.9009	65,000.00
28/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14050	14	14	14	0.00
28/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10481	10	10	10	0.00
28/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	873	1	1	1	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2416	2	2	2	0.00
28/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4216	4	4	4	0.00
28/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1847	2	2	2	0.00
28/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	518	1	1	1	400.00
28/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3613	3	4	3	400.00
28/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7155	7	7	7	0.00
28/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5409	5	5	5	0.00
28/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9396	9	9	9	0.00
28/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1323	1	1	1	0.00
28/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	218	0	0	0	0.00
28/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	0	0	0	0	400.00
28/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	8	0	0	0	0.00
28/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	704	1	1	1	0.00
28/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	106	0	0	0	0.00
28/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	3	0	0	0	0.00
28/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	409	1	0	1	0.00
28/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	47	0	0	0	680.00
28/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2040 On 06-November-25			Bond Future	10.94	88.5127	88.6871	88.5127	20,564.00
28/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5927	6	6	6	0.00
28/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	413	0	0	0	0.00
28/07/2025	2040 On 05-February-26			Bond Future	11.05	85.6512	85.8291	85.6512	0.00
28/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4375	4	4	4	0.00
28/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12357	12	12	12	0.00
28/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5789	6	6	6	475.00
28/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	135	0	0	0	475.00
28/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1139	1	1	1	0.00
28/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1666	2	2	2	0.00
28/07/2025	2040 On 07-May-26			Bond Future	11.17	87.2254	87.4067	87.2254	0.00
28/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5055	5	5	5	0.00
28/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7351	7	7	7	0.00
28/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5254	5	5	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
28/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1854	2	2	2	1,460.00
28/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8714	9	9	9	0.00
28/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6534	6	7	6	0.00
28/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3064	3	3	3	820.00
28/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1489	2	1	2	820.00
28/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3392	4	3	4	0.00
28/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	929	1	1	1	820.00
28/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	1982	2	2	2	1,460.00
28/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4843	5	5	5	0.00
28/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1248	1	1	1	1,460.00
28/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2074	2	2	2	0.00
28/07/2025	2040 On 06-August-26			Bond Future	11.31	84.3033	84.4882	84.3033	0.00
28/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6985	7	7	7	0.00
28/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1930	2	2	2	0.00
28/07/2025	2044 On 07-August-25			Bond Future	11.07	81.9880	82.1965	81.9880	19,306.00
28/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	13158	13	13	13	0.00
28/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	13	0	0	0	9,000.00
28/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1672	2	2	2	9,000.00
28/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4959	5	5	5	0.00
28/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	7023	7	7	7	0.00
28/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
28/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	1	0	0	0	9,000.00
28/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	151	0	0	0	0.00
28/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3021	3	3	3	0.00
28/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2044 On 06-November-25			Bond Future	11.17	83.5088	83.7212	83.5088	119,033.00
28/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	5061	5	5	5	0.00
28/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6668	7	7	7	0.00
28/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5655	6	6	6	0.00
28/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6925	7	7	7	0.00
28/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2296	2	2	2	11,000.00
28/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4435	4	4	4	0.00
28/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	789	1	1	1	11,000.00
28/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1797	2	2	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
28/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	324	0	0	0	5,800.00
28/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	508	1	1	1	5,800.00
28/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	354	0	0	0	5,600.00
28/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	629	1	1	1	0.00
28/07/2025	2044 On 05-February-26			Bond Future	11.28	80.6794	80.8959	80.6794	0.00
28/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3836	4	4	4	0.00
28/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2093	2	2	2	0.00
28/07/2025	2044 On 07-May-26			Bond Future	11.41	82.1621	82.3828	82.1621	0.00
28/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4808	5	5	5	0.00
28/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2377	2	2	2	0.00
28/07/2025	2044 On 06-August-26			Bond Future	11.54	79.2730	79.4980	79.2730	0.00
28/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7196	7	7	7	0.00
28/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2027	2	2	2	0.00
28/07/2025	2046 On 07-August-25			Bond Future	119.25	118.9012	119.2489	118.9012	4,963.00
28/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	559	0	1	0	0.00
28/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2046 On 06-November-25			Bond Future	119.23	118.8759	119.2302	118.8759	19,630.00
28/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6180	7	6	7	0.00
28/07/2025	2046 On 05-February-26			Bond Future	121.48	121.1171	121.4784	121.1171	0.00
28/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	172	1	0	1	0.00
28/07/2025	2046 On 07-May-26			Bond Future	121.44	121.0759	121.4441	121.0759	0.00
28/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3506	4	4	4	0.00
28/07/2025	2046 On 06-August-26			Bond Future	123.69	123.3104	123.6859	123.3104	0.00
28/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1306	1	1	1	0.00
28/07/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
28/07/2025	2050 On 07-August-25			Bond Future	116.88	117.3514	116.8764	117.3514	4,295.00
28/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	3014	3	3	3	0.00
28/07/2025	2050 On 06-November-25			Bond Future	119.07	119.5572	119.0735	119.5572	16,609.00
28/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	5347	5	5	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
28/07/2025	2050 On 05-February-26			Bond Future	118.91	119.3979	118.9052	119.3979	0.00
28/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3915	3	4	3	0.00
28/07/2025	2050 On 07-May-26			Bond Future	121.12	121.6217	121.1202	121.6217	0.00
28/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2950	2	3	2	0.00
28/07/2025	2050 On 06-August-26			Bond Future	120.90	121.4110	120.9005	121.4110	0.00
28/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
28/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	2369	2	2	2	0.00
28/07/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	AL37 On 07-August-25			Index Future	1162.27	1160.8050	1162.2670	1160.8050	0.00
28/07/2025	AL37 On 06-November-25			Index Future	1183.83	1182.3350	1183.8300	1182.3350	0.00
28/07/2025	AL37 On 05-February-26			Index Future	1205.87	1204.3470	1205.8740	1204.3470	0.00
28/07/2025	AL37 On 07-May-26			Index Future	1228.08	1226.5100	1228.0750	1226.5100	0.00
28/07/2025	AL37 On 06-August-26			Index Future	1250.26	1248.6520	1250.2550	1248.6520	0.00
28/07/2025	AL7T On 07-August-25			Index Future	1406.38	1404.1750	1406.3760	1404.1750	0.00
28/07/2025	AL7T On 06-November-25			Index Future	1432.47	1430.2200	1432.4680	1430.2200	0.00
28/07/2025	AL7T On 05-February-26			Index Future	1459.14	1456.8460	1459.1420	1456.8460	0.00
28/07/2025	AL7T On 07-May-26			Index Future	1486.01	1483.6560	1486.0050	1483.6560	0.00
28/07/2025	AL7T On 06-August-26			Index Future	1512.85	1510.4400	1512.8450	1510.4400	0.00
28/07/2025	ALBI On 07-August-25			Index Future	1193.07	1191.5960	1193.0740	1191.5960	64.00
28/07/2025	ALBI On 06-November-25			Index Future	1215.21	1213.6980	1215.2090	1213.6980	15.00
28/07/2025	ALBI On 05-February-26			Index Future	1237.84	1236.2940	1237.8380	1236.2940	0.00
28/07/2025	ALBI On 07-May-26			Index Future	1260.63	1259.0450	1260.6270	1259.0450	0.00
28/07/2025	ALBI On 06-August-26			Index Future	1283.40	1281.7740	1283.3950	1281.7740	0.00
28/07/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	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
28/07/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/07/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/07/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/07/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	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
28/07/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	ES33 On 07-August-25			Bond Future	10.45	87.0864	87.2136	87.0864	0.00
28/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13409	13	13	13	0.00
28/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
28/07/2025	ES33 On 06-November-25			Bond Future	10.57	84.9290	85.0588	84.9290	0.00
28/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6409	6	6	6	0.00
28/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
28/07/2025	ES33 On 05-February-26			Bond Future	10.71	86.5302	86.6625	86.5302	0.00
28/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3467	3	3	3	0.00
28/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
28/07/2025	ES33 On 07-May-26			Bond Future	10.85	84.3463	84.4813	84.3463	0.00
28/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3601	3	4	3	0.00
28/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
28/07/2025	ES33 On 06-August-26			Bond Future	11.02	85.9011	86.0389	85.9011	0.00
28/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4170	4	4	4	0.00
28/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
28/07/2025	ES42 On 07-August-25			Bond Future	11.32	81.3868	81.5816	81.3868	0.00
28/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13309	13	13	13	0.00
28/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
28/07/2025	ES42 On 06-November-25			Bond Future	11.43	78.6516	78.8502	78.6516	0.00
28/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5516	5	6	5	0.00
28/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
28/07/2025	ES42 On 05-February-26			Bond Future	11.56	80.1340	80.3365	80.1340	0.00
28/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1737	2	2	2	0.00
28/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
28/07/2025	ES42 On 07-May-26			Bond Future	11.69	77.3610	77.5675	77.3610	0.00
28/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2926	3	3	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
28/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
28/07/2025	ES42 On 06-August-26			Bond Future	11.83	78.7852	78.9957	78.7852	0.00
28/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4521	4	5	4	0.00
28/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
28/07/2025	GOVI On 07-August-25			GOVI	1174.30	1172.9870	1174.3030	1172.9870	38.00
28/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1633030	162	163	162	0.00
28/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
28/07/2025	GOVI On 06-November-25			GOVI	1196.09	1194.7440	1196.0890	1194.7440	582.00
28/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	840890	83	84	83	0.00
28/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
28/07/2025	GOVI On 05-February-26			GOVI	1218.36	1216.9860	1218.3620	1216.9860	0.00
28/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	683620	67	68	67	0.00
28/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
28/07/2025	GOVI On 07-May-26			GOVI	1240.79	1239.3820	1240.7920	1239.3820	42.00
28/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	637920	62	64	62	0.00
28/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
28/07/2025	GOVI On 06-August-26			GOVI	1263.20	1261.7560	1263.2030	1261.7560	0.00
28/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	742030	73	74	73	0.00
28/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
28/07/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2025	IGOV On 07-August-25			Index Future	380.86	379.9620	380.8590	379.9620	234.00
28/07/2025	IGOV On 06-November-25			Index Future	388.02	387.1040	388.0190	387.1040	520.00
28/07/2025	IGOV On 05-February-26			Index Future	395.34	394.4030	395.3380	394.4030	0.00
28/07/2025	IGOV On 07-May-26			Index Future	402.71	401.7520	402.7070	401.7520	0.00
28/07/2025	IGOV On 06-August-26			Index Future	410.07	409.0940	410.0700	409.0940	0.00
28/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
28/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/07/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/07/2025	R033 On 07-August-25			Bond Future	9.19	107.7847	108.0409	107.7847	7,150.00
28/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	6118	6	6	6	0.00
28/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R033 On 06-November-25			Bond Future	9.27	104.7411	105.0021	104.7411	6,231.00
28/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5669	5	6	5	0.00
28/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	122	0	0	0	0.00
28/07/2025	R033 On 05-February-26			Bond Future	9.35	106.6906	106.9566	106.6906	0.00
28/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	6142	6	6	6	0.00
28/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	395	0	0	0	0.00
28/07/2025	R033 On 07-May-26			Bond Future	9.45	103.6086	103.8798	103.6086	0.00
28/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5419	5	5	5	0.00
28/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	827	1	1	1	0.00
28/07/2025	R033 On 06-August-26			Bond Future	9.56	105.4945	105.7710	105.4945	0.00
28/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4770	5	5	5	0.00
28/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1453	2	1	2	0.00
28/07/2025	R035 On 07-August-25			Bond Future	9.81	98.0340	98.2759	98.0340	39,298.00
28/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14904	15	15	15	0.00
28/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3407	3	3	3	0.00
28/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3130	3	3	3	0.00
28/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	1183	1	1	1	0.00
28/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	6144	6	6	6	0.00
28/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4404	4	4	4	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8466	8	8	8	0.00
28/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1670	2	2	2	300.00
28/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8258	8	8	8	0.00
28/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2304	2	2	2	0.00
28/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	30	0	0	0	8,000.00
28/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0	0	0	0	17,500.00
28/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	1	0	0	0	0.00
28/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0	0	0	0	300.00
28/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	81	0	0	0	0.00
28/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	0	0	0	0	8,500.00
28/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	172	0	0	0	0.00
28/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	7	0	0	0	8,000.00
28/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	4	0	0	0	50.00
28/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R035 On 06-November-25			Bond Future	9.90	95.3497	95.5962	95.3497	90,408.00
28/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7214	7	7	7	0.00
28/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3905	4	4	4	0.00
28/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4720	5	5	5	0.00
28/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2468	2	2	2	0.00
28/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3055	3	3	3	0.00
28/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8343	8	8	8	0.00
28/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10873	11	11	11	0.00
28/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5998	6	6	6	250.00
28/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8441	8	8	8	0.00
28/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2212	2	2	2	300.00
28/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4262	4	4	4	300.00
28/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9518	9	10	9	0.00
28/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1646	2	2	2	2,000.00
28/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3514	3	4	3	2,000.00
28/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3643	3	4	3	2,000.00
28/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5949	6	6	6	2,000.00
28/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	11065	11	11	11	0.00
28/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1244	1	1	1	250.00
28/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6239	6	6	6	0.00
28/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	197	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
28/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	19	0	0	0	2,000.00
28/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	223	0	0	0	0.00
28/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	612	1	1	1	0.00
28/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	648	1	1	1	0.00
28/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1593	2	2	2	0.00
28/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	46	0	0	0	300.00
28/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	466	1	0	1	0.00
28/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1190	1	1	1	0.00
28/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	75	0	0	0	250.00
28/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	219	0	0	0	0.00
28/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	21	0	0	0	250.00
28/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	78	0	0	0	2,000.00
28/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	798	1	1	1	50.00
28/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1051	1	1	1	250.00
28/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2000	2	2	2	0.00
28/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	381	0	0	0	8,500.00
28/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	545	1	1	1	250.00
28/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	129	0	0	0	0.00
28/07/2025	R035 On 05-February-26			Bond Future	10.00	97.1246	97.3758	97.1246	0.00
28/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5100	5	5	5	0.00
28/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3697	4	4	4	2,000.00
28/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5739	6	6	6	2,000.00
28/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12504	12	13	12	0.00
28/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	6000	6	6	6	0.00
28/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6748	7	7	7	0.00
28/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2730	3	3	3	250.00
28/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4604	4	5	4	0.00
28/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	958	1	1	1	250.00
28/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1796	2	2	2	0.00
28/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	495	1	0	1	250.00
28/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	621	1	1	1	0.00
28/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	70	0	0	0	2,000.00
28/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	673	1	1	1	0.00
28/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1285	1	1	1	0.00
28/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	819	1	1	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
28/07/2025	R035 On 07-May-26			Bond Future	10.11	94.4069	94.6630	94.4069	0.00
28/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5306	5	5	5	0.00
28/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1303	1	1	1	0.00
28/07/2025	R035 On 06-August-26			Bond Future	10.23	96.1262	96.3873	96.1262	0.00
28/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5895	6	6	6	0.00
28/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1589	2	2	2	0.00
28/07/2025	R038 On 07-August-25			Bond Future	10.44	106.7915	106.9776	106.7915	6,386.00
28/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5457	5	5	5	0.00
28/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R038 On 06-November-25			Bond Future	10.55	103.2883	103.4779	103.2883	1,127.00
28/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5173	5	5	5	0.00
28/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11420	11	11	11	0.00
28/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3812	4	4	4	1,770.00
28/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	50	0	0	0	1,770.00
28/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	861	1	1	1	0.00
28/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	514	1	1	1	0.00
28/07/2025	R038 On 05-February-26			Bond Future	10.66	105.2106	105.4039	105.2106	0.00
28/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6220	6	6	6	0.00
28/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1101	1	1	1	0.00
28/07/2025	R038 On 07-May-26			Bond Future	10.78	101.6600	101.8571	101.6600	0.00
28/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5796	6	6	6	0.00
28/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1788	2	2	2	0.00
28/07/2025	R038 On 06-August-26			Bond Future	10.91	103.5099	103.7109	103.5099	0.00
28/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7346	7	7	7	0.00
28/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	1992	2	2	2	0.00
28/07/2025	R053 On 07-August-25			Bond Future	10.98	109.4829	109.8108	109.4829	22,712.00
28/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16977	17	17	17	0.00
28/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R053 On 06-November-25			Bond Future	11.08	105.6513	105.9854	105.6513	23,314.00
28/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6514	6	7	6	0.00
28/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	743	1	1	1	0.00
28/07/2025	R053 On 05-February-26			Bond Future	11.18	107.6176	107.9582	107.6176	0.00
28/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5162	5	5	5	0.00
28/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2538	3	3	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
28/07/2025	R053 On 07-May-26			Bond Future	11.29	103.7341	104.0811	103.7341	0.00
28/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6367	6	6	6	0.00
28/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3061	3	3	3	0.00
28/07/2025	R053 On 06-August-26			Bond Future	11.41	105.6214	105.9752	105.6214	0.00
28/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9567	9	10	9	0.00
28/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2703	3	3	3	0.00
28/07/2025	R186 On 07-August-25			Bond Future	7.74	104.9573	104.9712	104.9573	94,426.00
28/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2484	2	2	2	0.00
28/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3196	3	3	3	0.00
28/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1904	2	2	2	1,983.00
28/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
28/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R186 On 06-November-25			Bond Future	7.78	106.9041	106.9184	106.9041	74,203.00
28/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	437	0	0	0	0.00
28/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	69	0	0	0	0.00
28/07/2025	R186 On 05-February-26			Bond Future	7.86	103.5890	103.6038	103.5890	0.00
28/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	561	1	1	1	0.00
28/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	90	0	0	0	0.00
28/07/2025	R186 On 07-May-26			Bond Future	8.05	105.4935	105.5088	105.4935	0.00
28/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	493	0	0	0	0.00
28/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	115	0	0	0	0.00
28/07/2025	R186 On 06-August-26			Bond Future	8.52	102.1094	102.1253	102.1094	0.00
28/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	188	0	0	0	0.00
28/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	172	0	0	0	0.00
28/07/2025	R202 On 07-August-25			Bond Future	268.32	268.3120	268.3206	268.3120	320.00
28/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
28/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3279	3	3	3	0.00
28/07/2025	R202 On 06-November-25			Bond Future	273.36	273.3553	273.3644	273.3553	780.00
28/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
28/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2276	2	2	2	0.00
28/07/2025	R202 On 05-February-26			Bond Future	273.18	273.1714	273.1811	273.1714	0.00
28/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
28/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4639	5	5	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
28/07/2025	R202 On 07-May-26			Bond Future	278.27	278.2596	278.2704	278.2596	0.00
28/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	720	1	1	1	0.00
28/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R202 On 06-August-26			Bond Future	277.98	277.9665	277.9780	277.9665	0.00
28/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
28/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	882	1	1	1	0.00
28/07/2025	R209 On 07-August-25			Bond Future	10.09	77.4281	77.5673	77.4281	9,813.00
28/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12289	12	12	12	0.00
28/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R209 On 06-November-25			Bond Future	10.18	75.7125	75.8544	75.7125	7,947.00
28/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5618	6	6	6	0.00
28/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	193	0	0	0	0.00
28/07/2025	R209 On 05-February-26			Bond Future	10.28	77.1217	77.2663	77.1217	0.00
28/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4219	4	4	4	0.00
28/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	965	1	1	1	0.00
28/07/2025	R209 On 07-May-26			Bond Future	10.38	75.3882	75.5357	75.3882	0.00
28/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4657	5	5	5	0.00
28/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1292	1	1	1	0.00
28/07/2025	R209 On 06-August-26			Bond Future	10.50	76.7610	76.9114	76.7610	0.00
28/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5666	6	6	6	0.00
28/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1422	1	1	1	0.00
28/07/2025	R210 On 07-August-25			Bond Future	250.90	250.8386	250.9046	250.8386	123.00
28/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2465	2	2	2	0.00
28/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R210 On 06-November-25			Bond Future	252.19	252.1272	252.1948	252.1272	2,147.00
28/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	55	0	0	0	0.00
28/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R210 On 05-February-26			Bond Future	256.95	256.8808	256.9501	256.8808	0.00
28/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3850	4	4	4	0.00
28/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R210 On 07-May-26			Bond Future	258.25	258.1837	258.2549	258.1837	0.00
28/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2855	3	3	3	0.00
28/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R210 On 06-August-26			Bond Future	263.02	262.9498	263.0231	262.9498	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
28/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	3183	3	3	3	0.00
28/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R213 On 07-August-25			Bond Future	8.67	95.7121	95.9024	95.7121	21,010.00
28/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11435	11	11	11	0.00
28/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R213 On 06-November-25			Bond Future	8.74	93.9360	94.1300	93.9360	84,135.00
28/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5123	5	5	5	0.00
28/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	63	0	0	0	0.00
28/07/2025	R213 On 05-February-26			Bond Future	8.81	95.6846	95.8823	95.6846	0.00
28/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4324	4	4	4	0.00
28/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	312	0	0	0	0.00
28/07/2025	R213 On 07-May-26			Bond Future	8.90	93.8921	94.0938	93.8921	0.00
28/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3889	4	4	4	0.00
28/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	640	1	1	1	0.00
28/07/2025	R213 On 06-August-26			Bond Future	9.00	95.6028	95.8085	95.6028	0.00
28/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3419	3	3	3	0.00
28/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1026	1	1	1	0.00
28/07/2025	R214 On 07-August-25			Bond Future	10.78	70.7698	70.9455	70.7698	6,115.00
28/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10859	11	11	11	0.00
28/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R214 On 06-November-25			Bond Future	10.88	68.7847	68.9638	68.7847	36,246.00
28/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4442	4	4	4	0.00
28/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	411	0	0	0	0.00
28/07/2025	R214 On 05-February-26			Bond Future	10.99	70.0650	70.2476	70.0650	0.00
28/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3046	3	3	3	0.00
28/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1573	2	2	2	0.00
28/07/2025	R214 On 07-May-26			Bond Future	11.09	68.0550	68.2410	68.0550	0.00
28/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4091	4	4	4	0.00
28/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1794	2	2	2	0.00
28/07/2025	R214 On 06-August-26			Bond Future	11.21	69.2944	69.4841	69.2944	0.00
28/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5608	5	6	5	0.00
28/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1750	2	2	2	0.00
28/07/2025	R248 On 07-August-25			Bond Future	11.06	84.6648	84.8807	84.6648	36,747.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12847	13	13	13	0.00
28/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0	0	0	0	0.00
28/07/2025	R248 On 06-November-25			Bond Future	11.16	81.7959	82.0159	81.7959	216,689.00
28/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4506	4	5	4	0.00
28/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	732	1	1	1	0.00
28/07/2025	R248 On 05-February-26			Bond Future	11.27	83.3185	83.5426	83.3185	0.00
28/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3408	3	3	3	0.00
28/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2173	2	2	2	0.00
28/07/2025	R248 On 07-May-26			Bond Future	11.38	80.4101	80.6387	80.4101	260.00
28/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4620	4	5	4	0.00
28/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2461	3	2	3	0.00
28/07/2025	R248 On 06-August-26			Bond Future	11.51	81.8742	82.1071	81.8742	0.00
28/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7202	7	7	7	0.00
28/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	1944	2	2	2	0.00
28/07/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/07/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00