



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: 21/08/2025 TO: 21/08/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	2029 On 06-November-25			Bond Future	140.91	140.9115	140.9091	140.9115	4,396.00
21/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1119	1	1	1	0.00
21/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2029 On 05-February-26			Bond Future	143.56	143.5595	143.5570	143.5595	0.00
21/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3447	3	3	3	0.00
21/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2029 On 07-May-26			Bond Future	144.75	144.7572	144.7550	144.7572	0.00
21/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2935	3	3	3	0.00
21/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2029 On 06-August-26			Bond Future	147.45	147.4497	147.4479	147.4497	0.00
21/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3348	3	3	3	0.00
21/08/2025	2029 On 06-August-26	144.10	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
21/08/2025	2029 On 05-November-26			Bond Future	148.55	148.5520	148.5507	148.5520	0.00
21/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	991	1	1	1	0.00
21/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2030 On 06-November-25			Bond Future	8.16	101.7092	101.6555	101.7092	139,160.00
21/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4690	5	5	5	0.00
21/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3635	4	4	4	300.00
21/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6450	7	6	7	0.00
21/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2056	2	2	2	300.00
21/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	10	0	0	0	0.00
21/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
21/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	122	0	0	0	0.00
21/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
21/08/2025	2030 On 05-February-26			Bond Future	8.21	99.5878	99.5331	99.5878	52,861.00
21/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4198	4	4	4	0.00
21/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	44	0	0	0	0.00
21/08/2025	2030 On 07-May-26			Bond Future	8.27	101.4140	101.3585	101.4140	0.00
21/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3605	4	4	4	0.00
21/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	174	0	0	0	0.00
21/08/2025	2030 On 06-August-26			Bond Future	8.35	99.2665	99.2102	99.2665	0.00
21/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2928	3	3	3	0.00
21/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	421	0	0	0	0.00
21/08/2025	2030 On 05-November-26			Bond Future	8.46	100.9876	100.9307	100.9876	0.00
21/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1439	1	1	1	0.00
21/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1624	2	2	2	0.00
21/08/2025	2031 On 06-November-25			Bond Future	110.39	110.3940	110.3928	110.3940	1,416.00
21/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	737	1	1	1	0.00
21/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	34	0	0	0	0.00
21/08/2025	2031 On 05-February-26			Bond Future	110.07	110.0688	110.0676	110.0688	0.00
21/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	10	0	0	0	0.00
21/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1702	2	2	2	0.00
21/08/2025	2031 On 07-May-26			Bond Future	112.11	112.1135	112.1125	112.1135	0.00
21/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	6	0	0	0	0.00
21/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1734	2	2	2	0.00
21/08/2025	2031 On 06-August-26			Bond Future	111.76	111.7559	111.7554	111.7559	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
21/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
21/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2055	2	2	2	0.00
21/08/2025	2031 On 05-November-26			Bond Future	113.72	113.7209	113.7208	113.7209	0.00
21/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2231	2	2	2	0.00
21/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2032 On 06-November-25			Bond Future	8.87	98.0216	97.9518	98.0216	154,561.00
21/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6958	7	7	7	0.00
21/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2691	3	3	3	300.00
21/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4724	5	5	5	300.00
21/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8943	9	9	9	0.00
21/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
21/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	33	0	0	0	0.00
21/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	245	0	0	0	0.00
21/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	2	0	0	0	0.00
21/08/2025	2032 On 05-February-26			Bond Future	8.95	99.8399	99.7688	99.8399	0.00
21/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5464	6	5	6	0.00
21/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	125	0	0	0	0.00
21/08/2025	2032 On 07-May-26			Bond Future	9.03	97.5112	97.4390	97.5112	0.00
21/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5086	5	5	5	0.00
21/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	351	0	0	0	0.00
21/08/2025	2032 On 06-August-26			Bond Future	9.12	99.3008	99.2275	99.3008	0.00
21/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4733	5	5	5	0.00
21/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	623	1	1	1	0.00
21/08/2025	2032 On 05-November-26			Bond Future	9.24	96.8658	96.7915	96.8658	0.00
21/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2193	2	2	2	0.00
21/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2512	2	3	2	0.00
21/08/2025	2033 On 06-November-25			Bond Future	132.79	132.8807	132.7899	132.8807	8,340.00
21/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
21/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	350	0	0	0	0.00
21/08/2025	2033 On 05-February-26			Bond Future	135.29	135.3778	135.2851	135.3778	0.00
21/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2405	2	2	2	0.00
21/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2033 On 07-May-26			Bond Future	136.23	136.3212	136.2272	136.3212	0.00
21/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1067	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
21/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2033 On 06-August-26			Bond Future	138.76	138.8570	138.7615	138.8570	0.00
21/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4512	5	5	5	0.00
21/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2033 On 05-November-26			Bond Future	139.61	139.7037	139.6071	139.7037	0.00
21/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2347	2	2	2	0.00
21/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2037 On 06-November-25			Bond Future	10.22	91.1644	91.0455	91.1644	187,246.00
21/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8056	8	8	8	0.00
21/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4759	5	5	5	300.00
21/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10794	11	11	11	0.00
21/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2466	3	2	3	300.00
21/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	173	0	0	0	0.00
21/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	2	0	0	0	300.00
21/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	767	1	1	1	0.00
21/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	17	0	0	0	0.00
21/08/2025	2037 On 05-February-26			Bond Future	10.31	88.5968	88.4757	88.5968	5.00
21/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5568	6	6	6	0.00
21/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4273	4	4	4	1,970.00
21/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10710	11	11	11	0.00
21/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8712	9	9	9	0.00
21/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6306	6	6	6	0.00
21/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3309	3	3	3	1,930.00
21/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12913	13	13	13	0.00
21/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6495	7	6	7	1,030.00
21/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	16	0	0	0	1,030.00
21/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	346	0	0	0	0.00
21/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	373	0	0	0	1,930.00
21/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1341	1	1	1	0.00
21/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	137	0	0	0	1,930.00
21/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	56	0	0	0	1,970.00
21/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	880	1	1	1	0.00
21/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	506	0	1	0	0.00
21/08/2025	2037 On 07-May-26			Bond Future	10.42	90.2212	90.0981	90.2212	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
21/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5937	6	6	6	0.00
21/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10751	11	11	11	0.00
21/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4493	5	4	5	142.00
21/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	201	0	0	0	142.00
21/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1499	1	1	1	0.00
21/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	921	1	1	1	0.00
21/08/2025	2037 On 06-August-26			Bond Future	10.54	87.6173	87.4921	87.6173	0.00
21/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7337	7	7	7	0.00
21/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5730	6	6	6	0.00
21/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3721	4	4	4	0.00
21/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2143	2	2	2	2,541.00
21/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2845	3	3	3	2,541.00
21/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5204	5	5	5	0.00
21/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1570	2	2	2	2,541.00
21/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1032	1	1	1	0.00
21/08/2025	2037 On 05-November-26			Bond Future	10.67	89.1352	89.0081	89.1352	0.00
21/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3588	4	4	4	0.00
21/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3877	4	4	4	0.00
21/08/2025	2038 On 06-November-25			Bond Future	142.56	142.5602	142.5604	142.5602	2,621.00
21/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
21/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1320	1	1	1	0.00
21/08/2025	2038 On 05-February-26			Bond Future	143.06	143.0606	143.0608	143.0606	0.00
21/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
21/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	139	0	0	0	0.00
21/08/2025	2038 On 07-May-26			Bond Future	145.72	145.7184	145.7190	145.7184	0.00
21/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1189	1	1	1	0.00
21/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2038 On 06-August-26			Bond Future	146.21	146.2113	146.2123	146.2113	0.00
21/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1492	1	1	1	0.00
21/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2038 On 05-November-26			Bond Future	148.79	148.7838	148.7853	148.7838	0.00
21/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2475	2	2	2	0.00
21/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2040 On 06-November-25			Bond Future	10.66	90.5593	90.4648	90.5593	43,668.00

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21/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7339	7	7	7	0.00
21/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	48	0	0	0	0.00
21/08/2025	2040 On 05-February-26			Bond Future	10.77	87.7300	87.6338	87.7300	36,614.00
21/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5275	5	5	5	0.00
21/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14045	14	14	14	0.00
21/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6865	7	7	7	475.00
21/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1428	1	1	1	680.00
21/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2407	2	2	2	0.00
21/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3804	4	4	4	0.00
21/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1364	1	1	1	680.00
21/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2505	2	3	2	680.00
21/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4178	4	4	4	0.00
21/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	18	0	0	0	475.00
21/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	410	0	0	0	0.00
21/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	762	1	1	1	0.00
21/08/2025	2040 On 07-May-26			Bond Future	10.88	89.3384	89.2406	89.3384	0.00
21/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5992	6	6	6	0.00
21/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8498	9	8	9	0.00
21/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6208	6	6	6	0.00
21/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2628	3	3	3	1,460.00
21/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7602	8	8	8	0.00
21/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9987	10	10	10	0.00
21/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3865	4	4	4	820.00
21/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	367	0	0	0	820.00
21/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	723	1	1	1	820.00
21/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2360	2	2	2	0.00
21/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1102	1	1	1	1,460.00
21/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3783	4	4	4	0.00
21/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	561	1	1	1	1,460.00
21/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1177	1	1	1	0.00
21/08/2025	2040 On 06-August-26			Bond Future	11.01	86.4676	86.3681	86.4676	0.00
21/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8061	8	8	8	0.00
21/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1126	1	1	1	0.00
21/08/2025	2040 On 05-November-26			Bond Future	11.14	87.9650	87.8642	87.9650	0.00
21/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3908	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4369	4	4	4	0.00
21/08/2025	2044 On 06-November-25			Bond Future	10.94	85.4339	85.3022	85.4339	129,981.00
21/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6132	6	6	6	0.00
21/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8214	8	8	8	0.00
21/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6805	7	7	7	0.00
21/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7933	8	8	8	0.00
21/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5411	6	5	6	0.00
21/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2884	3	3	3	11,000.00
21/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	184	0	0	0	11,000.00
21/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	804	1	1	1	0.00
21/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	38	0	0	0	5,600.00
21/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	77	0	0	0	5,800.00
21/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	32	0	0	0	5,800.00
21/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	118	0	0	0	0.00
21/08/2025	2044 On 05-February-26			Bond Future	11.04	82.6348	82.5006	82.6348	16.00
21/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4469	5	4	5	0.00
21/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3228	3	3	3	0.00
21/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4211	4	4	4	0.00
21/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	662	1	1	1	9,000.00
21/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4004	4	4	4	0.00
21/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2115	2	2	2	9,000.00
21/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7532	7	8	7	0.00
21/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1346	1	1	1	9,000.00
21/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3054	3	3	3	0.00
21/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1238	1	1	1	4,500.00
21/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1848	2	2	2	4,500.00
21/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1121	1	1	1	0.00
21/08/2025	2044 On 07-May-26			Bond Future	11.15	84.1498	84.0133	84.1498	0.00
21/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5525	6	6	6	0.00
21/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1463	1	1	1	0.00
21/08/2025	2044 On 06-August-26			Bond Future	11.28	81.3090	81.1702	81.3090	0.00
21/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8062	8	8	8	0.00
21/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1222	1	1	1	0.00
21/08/2025	2044 On 05-November-26			Bond Future	11.40	82.7168	82.5759	82.7168	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
21/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4064	4	4	4	0.00
21/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4461	4	4	4	0.00
21/08/2025	2046 On 06-November-25			Bond Future	121.40	121.3153	121.4048	121.3153	19,630.00
21/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
21/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4005	4	4	4	0.00
21/08/2025	2046 On 05-February-26			Bond Future	123.69	123.5950	123.6862	123.5950	0.00
21/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	2036	2	2	2	0.00
21/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2046 On 07-May-26			Bond Future	123.68	123.5820	123.6751	123.5820	0.00
21/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
21/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1275	1	1	1	0.00
21/08/2025	2046 On 06-August-26			Bond Future	125.98	125.8799	125.9751	125.8799	0.00
21/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3595	3	4	3	0.00
21/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2046 On 05-November-26			Bond Future	125.84	125.7475	125.8449	125.7475	0.00
21/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	365	0	0	0	0.00
21/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2050 On 06-November-25			Bond Future	122.30	122.2958	122.2958	122.2958	17,837.00
21/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
21/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2124	2	2	2	0.00
21/08/2025	2050 On 05-February-26			Bond Future	122.17	122.1661	122.1663	122.1661	0.00
21/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
21/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	654	1	1	1	0.00
21/08/2025	2050 On 07-May-26			Bond Future	124.44	124.4357	124.4360	124.4357	0.00
21/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	366	0	0	0	0.00
21/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2050 On 06-August-26			Bond Future	124.28	124.2797	124.2804	124.2797	0.00
21/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1010	1	1	1	0.00
21/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
21/08/2025	2050 On 05-November-26			Bond Future	126.47	126.4657	126.4672	126.4657	0.00
21/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2627	3	3	3	0.00
21/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
21/08/2025	8607 On 21-December-26			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
21/08/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	AL37 On 07-August-25			Index Future	1172.20	1172.2010	1172.2010	1172.2010	0.00
21/08/2025	AL37 On 06-November-25			Index Future	1195.27	1195.9380	1195.2710	1195.9380	0.00
21/08/2025	AL37 On 05-February-26			Index Future	1217.44	1218.1220	1217.4420	1218.1220	0.00
21/08/2025	AL37 On 07-May-26			Index Future	1239.79	1240.4750	1239.7850	1240.4750	0.00
21/08/2025	AL37 On 06-August-26			Index Future	1262.33	1263.0320	1262.3320	1263.0320	0.00
21/08/2025	AL37 On 05-November-26			Index Future	1284.56	1285.2650	1284.5570	1285.2650	0.00
21/08/2025	AL7T On 07-August-25			Index Future	1422.46	1422.4590	1422.4590	1422.4590	0.00
21/08/2025	AL7T On 06-November-25			Index Future	1453.96	1455.3730	1453.9620	1455.3730	0.00
21/08/2025	AL7T On 05-February-26			Index Future	1480.93	1482.3700	1480.9320	1482.3700	0.00
21/08/2025	AL7T On 07-May-26			Index Future	1508.11	1509.5720	1508.1110	1509.5720	0.00
21/08/2025	AL7T On 06-August-26			Index Future	1535.54	1537.0220	1535.5370	1537.0220	0.00
21/08/2025	AL7T On 05-November-26			Index Future	1562.57	1564.0780	1562.5720	1564.0780	0.00
21/08/2025	ALBI On 07-August-25			Index Future	1206.90	1206.8960	1206.8960	1206.8960	0.00
21/08/2025	ALBI On 06-November-25			Index Future	1231.99	1233.1180	1231.9920	1233.1180	76.00
21/08/2025	ALBI On 05-February-26			Index Future	1254.85	1255.9920	1254.8450	1255.9920	0.00
21/08/2025	ALBI On 07-May-26			Index Future	1277.88	1279.0400	1277.8750	1279.0400	0.00
21/08/2025	ALBI On 06-August-26			Index Future	1301.11	1302.2980	1301.1140	1302.2980	0.00
21/08/2025	ALBI On 05-November-26			Index Future	1324.02	1325.2220	1324.0220	1325.2220	0.00
21/08/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/08/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C044 On 31-January-44			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
21/08/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/08/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/08/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	CS33 On 15-September-33			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
21/08/2025	ES33 On 06-November-25			Bond Future	10.31	86.3247	86.2815	86.3247	0.00
21/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7631	8	8	8	0.00
21/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
21/08/2025	ES33 On 05-February-26			Bond Future	10.44	87.9469	87.9029	87.9469	0.00
21/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4707	5	5	5	0.00
21/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
21/08/2025	ES33 On 07-May-26			Bond Future	10.57	85.7858	85.7412	85.7858	0.00
21/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4861	5	5	5	0.00
21/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
21/08/2025	ES33 On 06-August-26			Bond Future	10.72	87.3799	87.3346	87.3799	0.00
21/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5466	6	5	6	0.00
21/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
21/08/2025	ES33 On 05-November-26			Bond Future	10.89	85.1226	85.0769	85.1226	0.00
21/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
21/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	252	0	0	0	0.00
21/08/2025	ES42 On 06-November-25			Bond Future	11.21	80.4336	80.2474	80.4336	0.00
21/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6913	7	7	7	0.00
21/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
21/08/2025	ES42 On 05-February-26			Bond Future	11.32	81.9450	81.7553	81.9450	0.00
21/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3156	3	3	3	0.00
21/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
21/08/2025	ES42 On 07-May-26			Bond Future	11.45	79.2023	79.0092	79.2023	0.00
21/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4368	5	4	5	0.00
21/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
21/08/2025	ES42 On 06-August-26			Bond Future	11.57	80.6727	80.4763	80.6727	0.00
21/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6002	6	6	6	0.00
21/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
21/08/2025	ES42 On 05-November-26			Bond Future	11.72	77.8254	77.6258	77.8254	0.00
21/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
21/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	339	0	0	0	0.00
21/08/2025	GOVI On 07-August-25			GOVI	1187.60	1187.5980	1187.5980	1187.5980	0.00
21/08/2025	GOVI On 06-November-25			GOVI	1212.09	1213.1140	1212.0850	1213.1140	609.00
21/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1000850	101	100	101	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
21/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
21/08/2025	GOVI On 05-February-26			GOVI	1234.57	1235.6170	1234.5690	1235.6170	0.00
21/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	845690	86	85	86	0.00
21/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
21/08/2025	GOVI On 07-May-26			GOVI	1257.23	1258.2910	1257.2260	1258.2910	42.00
21/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	802260	81	80	81	0.00
21/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
21/08/2025	GOVI On 06-August-26			GOVI	1280.09	1281.1720	1280.0900	1281.1720	0.00
21/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	910900	92	91	92	0.00
21/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
21/08/2025	GOVI On 05-November-26			GOVI	1302.63	1303.7250	1302.6280	1303.7250	0.00
21/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	256280	27	26	27	0.00
21/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
21/08/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2025	IGOV On 07-August-25			Index Future	384.09	384.0940	384.0940	384.0940	0.00
21/08/2025	IGOV On 06-November-25			Index Future	392.45	392.4640	392.4500	392.4640	754.00
21/08/2025	IGOV On 05-February-26			Index Future	399.82	399.8390	399.8240	399.8390	0.00
21/08/2025	IGOV On 07-May-26			Index Future	407.26	407.2690	407.2550	407.2690	0.00
21/08/2025	IGOV On 06-August-26			Index Future	414.75	414.7660	414.7530	414.7660	0.00
21/08/2025	IGOV On 05-November-26			Index Future	422.15	422.1570	422.1450	422.1570	0.00
21/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
21/08/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
21/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
21/08/2025	R033 On 06-November-25			Bond Future	9.03	106.3369	106.2560	106.3369	28,586.00
21/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6808	7	7	7	0.00
21/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	8	0	0	0	0.00
21/08/2025	R033 On 05-February-26			Bond Future	9.11	108.3095	108.2271	108.3095	0.00
21/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7096	7	7	7	0.00
21/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	79	0	0	0	0.00
21/08/2025	R033 On 07-May-26			Bond Future	9.19	105.2525	105.1688	105.2525	0.00
21/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6169	6	6	6	0.00
21/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	288	0	0	0	0.00
21/08/2025	R033 On 06-August-26			Bond Future	9.29	107.1840	107.0990	107.1840	0.00
21/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5343	5	5	5	0.00
21/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	698	1	1	1	0.00
21/08/2025	R033 On 05-November-26			Bond Future	9.40	104.0030	103.9169	104.0030	0.00
21/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2154	2	2	2	0.00
21/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2514	2	3	2	0.00
21/08/2025	R035 On 06-November-25			Bond Future	9.68	96.9470	96.8617	96.9470	119,353.00
21/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8357	8	8	8	0.00
21/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12117	12	12	12	0.00
21/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7064	7	7	7	250.00
21/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9633	10	10	10	0.00
21/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7012	7	7	7	2,000.00
21/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12312	12	12	12	0.00
21/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2744	3	3	3	300.00
21/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5149	5	5	5	300.00
21/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10738	11	11	11	0.00
21/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2055	2	2	2	2,000.00
21/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4291	4	4	4	2,000.00
21/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4440	5	4	5	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
21/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3753	4	4	4	0.00
21/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7324	7	7	7	0.00
21/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9531	10	10	10	0.00
21/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5663	6	6	6	0.00
21/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4742	5	5	5	0.00
21/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3053	3	3	3	0.00
21/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1565	2	2	2	250.00
21/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	16	0	0	0	0.00
21/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	370	0	0	0	250.00
21/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1055	1	1	1	0.00
21/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	116	0	0	0	250.00
21/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	59	0	0	0	8,500.00
21/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	2	0	0	0	2,000.00
21/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	231	0	0	0	50.00
21/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	21	0	0	0	0.00
21/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	144	0	0	0	0.00
21/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	159	0	0	0	0.00
21/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
21/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	87	0	0	0	0.00
21/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	736	1	1	1	0.00
21/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	456	0	0	0	0.00
21/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
21/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	2	0	0	0	250.00
21/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	20	0	0	0	0.00
21/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
21/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	6	0	0	0	0.00
21/08/2025	R035 On 05-February-26			Bond Future	9.78	98.7454	98.6585	98.7454	0.00
21/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5865	6	6	6	0.00
21/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4308	4	4	4	2,000.00
21/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6566	7	7	7	2,000.00
21/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13720	14	14	14	0.00
21/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6850	7	7	7	0.00
21/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5317	5	5	5	0.00
21/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3224	3	3	3	250.00
21/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7659	8	8	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
21/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	123	0	0	0	250.00
21/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	189	0	0	0	0.00
21/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	388	0	0	0	250.00
21/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1007	1	1	1	0.00
21/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	2	0	0	0	2,000.00
21/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	217	0	0	0	0.00
21/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	614	1	1	1	0.00
21/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	301	0	0	0	0.00
21/08/2025	R035 On 07-May-26			Bond Future	9.87	96.0534	95.9651	96.0534	0.00
21/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5943	6	6	6	0.00
21/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5120	5	5	5	0.00
21/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3268	3	3	3	0.00
21/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1851	2	2	2	200.00
21/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5322	5	5	5	0.00
21/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	1970	2	2	2	350.00
21/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3437	3	3	3	0.00
21/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1573	2	2	2	350.00
21/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2874	3	3	3	0.00
21/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	796	1	1	1	350.00
21/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1676	2	2	2	200.00
21/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3037	3	3	3	0.00
21/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	855	1	1	1	200.00
21/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	638	1	1	1	0.00
21/08/2025	R035 On 06-August-26			Bond Future	9.98	97.8168	97.7272	97.8168	0.00
21/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6530	7	7	7	0.00
21/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	884	1	1	1	0.00
21/08/2025	R035 On 05-November-26			Bond Future	10.10	95.0140	94.9231	95.0140	0.00
21/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2903	3	3	3	0.00
21/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3288	3	3	3	0.00
21/08/2025	R038 On 06-November-25			Bond Future	10.29	105.5107	105.2981	105.5107	6,698.00
21/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6572	7	7	7	0.00
21/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5009	5	5	5	1,770.00
21/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13192	13	13	13	0.00
21/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	1	0	0	0	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	238	0	0	0	0.00
21/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	93	0	0	0	0.00
21/08/2025	R038 On 05-February-26			Bond Future	10.39	107.4680	107.2514	107.4680	0.00
21/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7360	8	7	8	0.00
21/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	394	0	0	0	0.00
21/08/2025	R038 On 07-May-26			Bond Future	10.50	103.9542	103.7338	103.9542	0.00
21/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6833	7	7	7	0.00
21/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	948	1	1	1	0.00
21/08/2025	R038 On 06-August-26			Bond Future	10.62	105.8615	105.6373	105.8615	0.00
21/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8451	9	8	9	0.00
21/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1170	1	1	1	0.00
21/08/2025	R038 On 05-November-26			Bond Future	10.75	102.2159	101.9882	102.2159	0.00
21/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3811	4	4	4	0.00
21/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4028	4	4	4	0.00
21/08/2025	R053 On 06-November-25			Bond Future	10.85	108.2200	108.0399	108.2200	25,967.00
21/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7995	8	8	8	0.00
21/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	170	0	0	0	0.00
21/08/2025	R053 On 05-February-26			Bond Future	10.95	110.2275	110.0441	110.2275	0.00
21/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6168	6	6	6	0.00
21/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1458	1	1	1	0.00
21/08/2025	R053 On 07-May-26			Bond Future	11.05	106.3871	106.2006	106.3871	10,000.00
21/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7298	7	7	7	0.00
21/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1872	2	2	2	0.00
21/08/2025	R053 On 06-August-26			Bond Future	11.16	108.3389	108.1493	108.3389	0.00
21/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10787	11	11	11	0.00
21/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1749	2	2	2	0.00
21/08/2025	R053 On 05-November-26			Bond Future	11.28	104.3579	104.1653	104.3579	0.00
21/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5241	5	5	5	0.00
21/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5851	6	6	6	0.00
21/08/2025	R186 On 06-November-25			Bond Future	7.60	107.0941	107.1141	107.0941	96,329.00
21/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	568	1	1	1	0.00
21/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	5	0	0	0	0.00
21/08/2025	R186 On 05-February-26			Bond Future	7.63	103.7762	103.7965	103.7762	0.00
21/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	677	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
21/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	13	0	0	0	0.00
21/08/2025	R186 On 07-May-26			Bond Future	7.73	105.6793	105.7002	105.6793	0.00
21/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	589	1	1	1	0.00
21/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	19	0	0	0	0.00
21/08/2025	R186 On 06-August-26			Bond Future	7.94	102.3137	102.3353	102.3137	0.00
21/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	286	0	0	0	0.00
21/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	60	0	0	0	0.00
21/08/2025	R186 On 05-November-26			Bond Future	9.75	104.0871	104.1095	104.0871	0.00
21/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	36	0	0	0	0.00
21/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	226	0	0	0	0.00
21/08/2025	R202 On 06-November-25			Bond Future	276.83	276.9292	276.8327	276.9292	1,033.00
21/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1193	1	1	1	0.00
21/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R202 On 05-February-26			Bond Future	276.66	276.7629	276.6648	276.7629	0.00
21/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
21/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1155	1	1	1	0.00
21/08/2025	R202 On 07-May-26			Bond Future	281.81	281.9050	281.8055	281.9050	0.00
21/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4255	4	4	4	0.00
21/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R202 On 06-August-26			Bond Future	281.59	281.6870	281.5866	281.6870	0.00
21/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2727	3	3	3	0.00
21/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R202 On 05-November-26			Bond Future	286.54	286.6432	286.5421	286.6432	0.00
21/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6082	6	6	6	0.00
21/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R209 On 06-November-25			Bond Future	9.95	77.1124	77.0625	77.1124	19,481.00
21/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6654	7	7	7	0.00
21/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	21	0	0	0	0.00
21/08/2025	R209 On 05-February-26			Bond Future	10.04	78.5428	78.4921	78.5428	0.00
21/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4899	5	5	5	0.00
21/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	419	0	0	0	0.00
21/08/2025	R209 On 07-May-26			Bond Future	10.14	76.8319	76.7804	76.8319	0.00
21/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5349	5	5	5	0.00
21/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	738	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
21/08/2025	R209 On 06-August-26			Bond Future	10.24	78.2422	78.1899	78.2422	0.00
21/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6406	6	6	6	0.00
21/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	882	1	1	1	0.00
21/08/2025	R209 On 05-November-26			Bond Future	10.36	76.4499	76.3969	76.4499	0.00
21/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3075	3	3	3	0.00
21/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3265	3	3	3	0.00
21/08/2025	R210 On 06-November-25			Bond Future	252.86	252.9638	252.8647	252.9638	1,206.00
21/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	725	1	1	1	0.00
21/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R210 On 05-February-26			Bond Future	257.62	257.7174	257.6164	257.7174	0.00
21/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4516	5	5	5	0.00
21/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R210 On 07-May-26			Bond Future	258.90	259.0049	258.9027	259.0049	0.00
21/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3503	4	4	4	0.00
21/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R210 On 06-August-26			Bond Future	263.72	263.8219	263.7184	263.8219	0.00
21/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3878	4	4	4	0.00
21/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R210 On 05-November-26			Bond Future	264.80	264.9074	264.8032	264.9074	0.00
21/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11473	12	11	12	0.00
21/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R213 On 06-November-25			Bond Future	8.49	95.1409	95.1012	95.1409	94,070.00
21/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6032	6	6	6	0.00
21/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
21/08/2025	R213 On 05-February-26			Bond Future	8.56	96.9057	96.8653	96.9057	23.00
21/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5034	5	5	5	0.00
21/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	39	0	0	0	0.00
21/08/2025	R213 On 07-May-26			Bond Future	8.63	95.1315	95.0905	95.1315	0.00
21/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4409	4	4	4	0.00
21/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	164	0	0	0	0.00
21/08/2025	R213 On 06-August-26			Bond Future	8.70	96.8785	96.8369	96.8785	0.00
21/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3792	4	4	4	0.00
21/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	372	0	0	0	0.00
21/08/2025	R213 On 05-November-26			Bond Future	8.82	95.0112	94.9692	95.0112	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
21/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1514	2	2	2	0.00
21/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1734	2	2	2	0.00
21/08/2025	R214 On 06-November-25			Bond Future	10.61	70.6702	70.4984	70.6702	36,372.00
21/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5636	6	6	6	0.00
21/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	70	0	0	0	0.00
21/08/2025	R214 On 05-February-26			Bond Future	10.71	71.9811	71.8062	71.9811	0.00
21/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3879	4	4	4	0.00
21/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	848	1	1	1	0.00
21/08/2025	R214 On 07-May-26			Bond Future	10.80	70.0033	69.8253	70.0033	0.00
21/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4942	5	5	5	0.00
21/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1061	1	1	1	0.00
21/08/2025	R214 On 06-August-26			Bond Future	10.91	71.2885	71.1074	71.2885	0.00
21/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6578	7	7	7	0.00
21/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1096	1	1	1	0.00
21/08/2025	R214 On 05-November-26			Bond Future	11.03	69.2296	69.0455	69.2296	0.00
21/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3254	3	3	3	0.00
21/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3560	3	4	3	0.00
21/08/2025	R248 On 06-November-25			Bond Future	10.94	83.7259	83.5885	83.7259	219,481.00
21/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5552	6	6	6	0.00
21/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	206	0	0	0	0.00
21/08/2025	R248 On 05-February-26			Bond Future	11.04	85.2790	85.1390	85.2790	0.00
21/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4156	4	4	4	0.00
21/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1325	1	1	1	0.00
21/08/2025	R248 On 07-May-26			Bond Future	11.14	82.4033	82.2609	82.4033	260.00
21/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5426	6	5	6	0.00
21/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1646	2	2	2	0.00
21/08/2025	R248 On 06-August-26			Bond Future	11.25	83.9159	83.7711	83.9159	0.00
21/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8296	8	8	8	0.00
21/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1374	1	1	1	0.00
21/08/2025	R248 On 05-November-26			Bond Future	11.38	80.9345	80.7875	80.9345	0.00
21/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4043	4	4	4	0.00
21/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4480	4	4	4	0.00
21/08/2025	X038 On 31-January-38			Bond Future	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
21/08/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/08/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00