



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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/09/2025 TO: 09/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	2029 On 06-November-25			Bond Future	140.86	140.7662	140.8639	140.7662	4,646.00
09/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1074	1	1	1	0.00
09/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2029 On 05-February-26			Bond Future	143.48	143.3849	143.4845	143.3849	0.00
09/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3374	3	3	3	0.00
09/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2029 On 07-May-26			Bond Future	144.68	144.5763	144.6780	144.5763	0.00
09/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2858	3	3	3	0.00
09/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2029 On 06-August-26			Bond Future	147.36	147.2557	147.3596	147.2557	0.00
09/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3260	3	3	3	0.00
09/09/2025	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
09/09/2025	2029 On 05-November-26			Bond Future	148.47	148.3667	148.4732	148.3667	0.00
09/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	913	1	1	1	0.00
09/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2030 On 06-November-25			Bond Future	8.04	101.9553	102.0675	101.9553	139,289.00
09/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5100	5	5	5	0.00
09/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4039	4	4	4	300.00
09/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6862	7	7	7	0.00
09/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2388	2	2	2	300.00
09/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	1	0	0	0	0.00
09/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
09/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	41	0	0	0	0.00
09/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2030 On 05-February-26			Bond Future	8.08	99.8191	99.9334	99.8191	53,679.00
09/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4576	4	5	4	0.00
09/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	21	0	0	0	0.00
09/09/2025	2030 On 07-May-26			Bond Future	8.14	101.6473	101.7639	101.6473	0.00
09/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3955	4	4	4	0.00
09/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	119	0	0	0	0.00
09/09/2025	2030 On 06-August-26			Bond Future	8.22	99.4973	99.6162	99.4973	0.00
09/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3244	3	3	3	0.00
09/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	332	0	0	0	0.00
09/09/2025	2030 On 05-November-26			Bond Future	8.30	101.2304	101.3517	101.2304	0.00
09/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1632	2	2	2	0.00
09/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1396	1	1	1	0.00
09/09/2025	2031 On 06-November-25			Bond Future	110.96	110.9539	110.9562	110.9539	1,416.00
09/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1267	1	1	1	0.00
09/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	1	0	0	0	0.00
09/09/2025	2031 On 05-February-26			Bond Future	110.62	110.6186	110.6210	110.6186	0.00
09/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	31	0	0	0	0.00
09/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1170	1	1	1	0.00
09/09/2025	2031 On 07-May-26			Bond Future	112.67	112.6709	112.6736	112.6709	0.00
09/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	27	0	0	0	0.00
09/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1193	1	1	1	0.00
09/09/2025	2031 On 06-August-26			Bond Future	112.32	112.3178	112.3210	112.3178	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
09/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1489	1	1	1	0.00
09/09/2025	2031 On 05-November-26			Bond Future	114.31	114.3014	114.3050	114.3014	0.00
09/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2815	3	3	3	0.00
09/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2032 On 06-November-25			Bond Future	8.76	98.2765	98.4761	98.2765	155,739.00
09/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7480	7	7	7	0.00
09/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	3075	3	3	3	300.00
09/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	5223	5	5	5	300.00
09/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	9468	9	9	9	0.00
09/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
09/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	8	0	0	0	0.00
09/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	106	0	0	0	0.00
09/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2032 On 05-February-26			Bond Future	8.83	100.0809	100.2842	100.0809	0.00
09/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5928	6	6	6	0.00
09/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	75	0	0	0	0.00
09/09/2025	2032 On 07-May-26			Bond Future	8.91	97.7543	97.9615	97.7543	0.00
09/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5516	5	6	5	0.00
09/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	258	0	0	0	0.00
09/09/2025	2032 On 06-August-26			Bond Future	9.00	99.5420	99.7532	99.5420	0.00
09/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	5148	5	5	5	0.00
09/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	512	1	1	1	0.00
09/09/2025	2032 On 05-November-26			Bond Future	9.11	97.1191	97.3343	97.1191	0.00
09/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2517	2	3	2	0.00
09/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2293	2	2	2	0.00
09/09/2025	2033 On 06-November-25			Bond Future	133.19	133.1821	133.1865	133.1821	18,706.00
09/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	47	0	0	0	0.00
09/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2033 On 05-February-26			Bond Future	135.66	135.6598	135.6643	135.6598	0.00
09/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2784	3	3	3	0.00
09/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2033 On 07-May-26			Bond Future	136.61	136.6056	136.6104	136.6056	0.00
09/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1450	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
09/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2033 On 06-August-26			Bond Future	139.14	139.1373	139.1426	139.1373	0.00
09/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4893	5	5	5	0.00
09/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2033 On 05-November-26			Bond Future	140.01	140.0004	140.0064	140.0004	0.00
09/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2746	3	3	3	0.00
09/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2037 On 06-November-25			Bond Future	10.09	91.5501	91.8394	91.5501	185,904.00
09/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8835	9	9	9	0.00
09/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	5434	5	5	5	300.00
09/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	11586	11	12	11	0.00
09/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2892	3	3	3	300.00
09/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	54	0	0	0	0.00
09/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
09/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	399	0	0	0	0.00
09/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	2	0	0	0	0.00
09/09/2025	2037 On 05-February-26			Bond Future	10.18	88.9724	89.2670	88.9724	5.00
09/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	6168	6	6	6	0.00
09/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	13694	13	14	13	0.00
09/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	7141	7	7	7	1,030.00
09/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4785	5	5	5	1,970.00
09/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	11468	11	11	11	0.00
09/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	9433	9	9	9	0.00
09/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6944	7	7	7	0.00
09/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3734	4	4	4	1,930.00
09/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	220	0	0	0	1,930.00
09/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	975	1	1	1	0.00
09/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	66	0	0	0	1,930.00
09/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	22	0	0	0	1,970.00
09/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	600	1	1	1	0.00
09/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	5	0	0	0	1,030.00
09/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	201	0	0	0	0.00
09/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	315	0	0	0	0.00
09/09/2025	2037 On 07-May-26			Bond Future	10.29	90.6018	90.9020	90.6018	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	6504	6	7	6	0.00
09/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	11482	11	11	11	0.00
09/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4968	5	5	5	142.00
09/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	128	0	0	0	142.00
09/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1170	1	1	1	0.00
09/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	684	1	1	1	0.00
09/09/2025	2037 On 06-August-26			Bond Future	10.40	87.9988	88.3047	87.9988	0.00
09/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7941	8	8	8	0.00
09/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	6249	6	6	6	0.00
09/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	4098	4	4	4	0.00
09/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2381	2	2	2	2,541.00
09/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2409	3	2	3	2,541.00
09/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4629	5	5	5	0.00
09/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1277	1	1	1	2,541.00
09/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	823	1	1	1	0.00
09/09/2025	2037 On 05-November-26			Bond Future	10.52	89.5306	89.8421	89.5306	0.00
09/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3949	4	4	4	0.00
09/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3405	4	3	4	0.00
09/09/2025	2038 On 06-November-25			Bond Future	143.05	142.9685	143.0470	142.9685	2,621.00
09/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
09/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	833	1	1	1	0.00
09/09/2025	2038 On 05-February-26			Bond Future	143.53	143.4498	143.5299	143.4498	0.00
09/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	330	0	0	0	0.00
09/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2038 On 07-May-26			Bond Future	146.19	146.1115	146.1932	146.1115	0.00
09/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1663	2	2	2	0.00
09/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2038 On 06-August-26			Bond Future	146.69	146.6032	146.6870	146.6032	0.00
09/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1967	2	2	2	0.00
09/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2038 On 05-November-26			Bond Future	149.28	149.1938	149.2795	149.1938	0.00
09/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2969	3	3	3	0.00
09/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2040 On 06-November-25			Bond Future	10.53	90.8501	91.3350	90.8501	35,838.00

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09/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	8170	8	8	8	0.00
09/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	9	0	0	0	0.00
09/09/2025	2040 On 05-February-26			Bond Future	10.63	88.0090	88.5029	88.0090	36,614.00
09/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5882	5	6	5	0.00
09/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14902	14	15	14	0.00
09/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	7566	7	8	7	475.00
09/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1609	1	2	1	680.00
09/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2734	2	3	2	0.00
09/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	4290	4	4	4	0.00
09/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	981	1	1	1	680.00
09/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1964	2	2	2	680.00
09/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3490	4	3	4	0.00
09/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	6	0	0	0	475.00
09/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	242	0	0	0	0.00
09/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	499	1	0	1	0.00
09/09/2025	2040 On 07-May-26			Bond Future	10.74	89.6207	90.1237	89.6207	0.00
09/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	6586	6	7	6	0.00
09/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	9212	9	9	9	0.00
09/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6815	6	7	6	0.00
09/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2936	3	3	3	1,460.00
09/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	8280	8	8	8	0.00
09/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10748	10	11	10	0.00
09/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	4299	4	4	4	820.00
09/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	246	0	0	0	820.00
09/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	518	1	1	1	820.00
09/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1911	2	2	2	0.00
09/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	826	1	1	1	1,460.00
09/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3207	3	3	3	0.00
09/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	392	0	0	0	1,460.00
09/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	888	1	1	1	0.00
09/09/2025	2040 On 06-August-26			Bond Future	10.86	86.7490	87.2615	86.7490	0.00
09/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8724	8	9	8	0.00
09/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	896	1	1	1	0.00
09/09/2025	2040 On 05-November-26			Bond Future	10.99	88.2586	88.7804	88.2586	0.00
09/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	4300	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
09/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	3845	4	4	4	0.00
09/09/2025	2044 On 06-November-25			Bond Future	10.82	85.6627	86.0901	85.6627	129,695.00
09/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6834	6	7	6	0.00
09/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8975	9	9	9	0.00
09/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	7534	7	8	7	0.00
09/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	8690	8	9	8	0.00
09/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	3299	3	3	3	11,000.00
09/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	6075	6	6	6	0.00
09/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	60	0	0	0	11,000.00
09/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	431	1	0	1	0.00
09/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	7	0	0	0	5,600.00
09/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	18	0	0	0	5,800.00
09/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	5	0	0	0	5,800.00
09/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	33	0	0	0	0.00
09/09/2025	2044 On 05-February-26			Bond Future	10.92	82.8517	83.2869	82.8517	16.00
09/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4939	5	5	5	0.00
09/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	4436	4	4	4	0.00
09/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4661	4	5	4	0.00
09/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3588	3	4	3	0.00
09/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2348	2	2	2	9,000.00
09/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	694	1	1	1	9,000.00
09/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	6777	7	7	7	0.00
09/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1423	2	1	2	4,500.00
09/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2500	3	2	3	0.00
09/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	901	1	1	1	4,500.00
09/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	992	1	1	1	9,000.00
09/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	805	1	1	1	0.00
09/09/2025	2044 On 07-May-26			Bond Future	11.03	84.3689	84.8122	84.3689	0.00
09/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	6016	6	6	6	0.00
09/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1156	1	1	1	0.00
09/09/2025	2044 On 06-August-26			Bond Future	11.15	81.5264	81.9780	81.5264	0.00
09/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8648	8	9	8	0.00
09/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1000	1	1	1	0.00
09/09/2025	2044 On 05-November-26			Bond Future	11.27	82.9450	83.4047	82.9450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4412	4	4	4	0.00
09/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	3980	4	4	4	0.00
09/09/2025	2046 On 06-November-25			Bond Future	121.36	120.9970	121.3569	120.9970	19,630.00
09/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
09/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4053	4	4	4	0.00
09/09/2025	2046 On 05-February-26			Bond Future	123.61	123.2480	123.6145	123.2480	0.00
09/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1964	2	2	2	0.00
09/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2046 On 07-May-26			Bond Future	123.60	123.2261	123.5997	123.2261	0.00
09/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
09/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1350	2	1	2	0.00
09/09/2025	2046 On 06-August-26			Bond Future	125.89	125.5093	125.8900	125.5093	0.00
09/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3510	3	4	3	0.00
09/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2046 On 05-November-26			Bond Future	125.77	125.3816	125.7702	125.3816	0.00
09/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	290	0	0	0	0.00
09/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2050 On 06-November-25			Bond Future	122.14	122.1309	122.1354	122.1309	17,419.00
09/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
09/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2285	2	2	2	0.00
09/09/2025	2050 On 05-February-26			Bond Future	121.98	121.9754	121.9800	121.9754	0.00
09/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
09/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	840	1	1	1	0.00
09/09/2025	2050 On 07-May-26			Bond Future	124.24	124.2386	124.2435	124.2386	0.00
09/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	173	0	0	0	0.00
09/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2050 On 06-August-26			Bond Future	124.08	124.0719	124.0773	124.0719	0.00
09/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	807	1	1	1	0.00
09/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
09/09/2025	2050 On 05-November-26			Bond Future	126.27	126.2640	126.2699	126.2640	0.00
09/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2430	2	2	2	0.00
09/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
09/09/2025	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
09/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	AL37 On 06-November-25			Index Future	1201.01	1199.1000	1201.0050	1199.1000	0.00
09/09/2025	AL37 On 05-February-26			Index Future	1223.06	1221.1160	1223.0560	1221.1160	0.00
09/09/2025	AL37 On 07-May-26			Index Future	1245.47	1243.4950	1245.4730	1243.4950	0.00
09/09/2025	AL37 On 06-August-26			Index Future	1268.04	1266.0260	1268.0430	1266.0260	0.00
09/09/2025	AL37 On 05-November-26			Index Future	1290.46	1288.4080	1290.4640	1288.4080	0.00
09/09/2025	AL7T On 06-November-25			Index Future	1466.82	1462.2960	1466.8190	1462.2960	0.00
09/09/2025	AL7T On 05-February-26			Index Future	1493.75	1489.1450	1493.7510	1489.1450	0.00
09/09/2025	AL7T On 07-May-26			Index Future	1521.13	1516.4370	1521.1290	1516.4370	0.00
09/09/2025	AL7T On 06-August-26			Index Future	1548.69	1543.9130	1548.6930	1543.9130	0.00
09/09/2025	AL7T On 05-November-26			Index Future	1576.08	1571.2080	1576.0780	1571.2080	0.00
09/09/2025	ALBI On 06-November-25			Index Future	1241.22	1237.4320	1241.2240	1237.4320	76.00
09/09/2025	ALBI On 05-February-26			Index Future	1264.01	1260.1520	1264.0140	1260.1520	0.00
09/09/2025	ALBI On 07-May-26			Index Future	1287.18	1283.2470	1287.1820	1283.2470	0.00
09/09/2025	ALBI On 06-August-26			Index Future	1310.51	1306.4980	1310.5070	1306.4980	0.00
09/09/2025	ALBI On 05-November-26			Index Future	1333.68	1329.5960	1333.6790	1329.5960	0.00
09/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C048 On 28-February-48			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
09/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	ES33 On 06-November-25			Bond Future	10.14	86.8981	87.1277	86.8981	0.00
09/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	8477	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
09/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
09/09/2025	ES33 On 05-February-26			Bond Future	10.26	88.5147	88.7486	88.5147	0.00
09/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	5553	5	6	5	0.00
09/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
09/09/2025	ES33 On 07-May-26			Bond Future	10.38	86.3624	86.6008	86.3624	0.00
09/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5720	5	6	5	0.00
09/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
09/09/2025	ES33 On 06-August-26			Bond Future	10.52	87.9617	88.2047	87.9617	0.00
09/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	6336	6	6	6	0.00
09/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
09/09/2025	ES33 On 05-November-26			Bond Future	10.68	85.7220	85.9696	85.7220	0.00
09/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	641	0	1	0	0.00
09/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
09/09/2025	ES42 On 06-November-25			Bond Future	11.08	80.5970	81.0596	80.5970	0.00
09/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7726	7	8	7	0.00
09/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
09/09/2025	ES42 On 05-February-26			Bond Future	11.19	82.0964	82.5675	82.0964	0.00
09/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3968	3	4	3	0.00
09/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
09/09/2025	ES42 On 07-May-26			Bond Future	11.31	79.3547	79.8347	79.3547	0.00
09/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	5193	5	5	5	0.00
09/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
09/09/2025	ES42 On 06-August-26			Bond Future	11.44	80.8229	81.3121	80.8229	0.00
09/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6838	6	7	6	0.00
09/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
09/09/2025	ES42 On 05-November-26			Bond Future	11.57	77.9851	78.4831	77.9851	0.00
09/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	518	0	1	0	0.00
09/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
09/09/2025	GOVI On 06-November-25			GOVI	1220.79	1217.2060	1220.7850	1217.2060	606.00
09/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1087850	105	109	105	0.00
09/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
09/09/2025	GOVI On 05-February-26			GOVI	1243.20	1239.5540	1243.1990	1239.5540	0.00
09/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	931990	90	93	90	0.00
09/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	GOVI On 07-May-26			GOVI	1265.99	1262.2720	1265.9860	1262.2720	42.00
09/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	889860	85	89	85	0.00
09/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
09/09/2025	GOVI On 06-August-26			GOVI	1288.93	1285.1430	1288.9260	1285.1430	0.00
09/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	999260	96	100	96	0.00
09/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
09/09/2025	GOVI On 05-November-26			GOVI	1311.72	1307.8630	1311.7170	1307.8630	0.00
09/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	347170	31	35	31	0.00
09/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
09/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/09/2025	IGOV On 06-November-25			Index Future	392.79	392.5220	392.7920	392.5220	754.00
09/09/2025	IGOV On 05-February-26			Index Future	400.10	399.8250	400.0990	399.8250	0.00
09/09/2025	IGOV On 07-May-26			Index Future	407.53	407.2460	407.5270	407.2460	0.00
09/09/2025	IGOV On 06-August-26			Index Future	415.00	414.7170	415.0040	414.7170	0.00
09/09/2025	IGOV On 05-November-26			Index Future	422.43	422.1400	422.4320	422.1400	0.00
09/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R033 On 06-November-25			Bond Future	8.95	106.4948	106.7268	106.4948	28,645.00
09/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	7272	7	7	7	0.00
09/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	1	0	0	0	0.00
09/09/2025	R033 On 05-February-26			Bond Future	9.02	108.4501	108.6863	108.4501	0.00
09/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	7522	7	8	7	0.00
09/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	46	0	0	0	0.00
09/09/2025	R033 On 07-May-26			Bond Future	9.10	105.3933	105.6341	105.3933	0.00
09/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	6559	6	7	6	0.00
09/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	213	0	0	0	0.00
09/09/2025	R033 On 06-August-26			Bond Future	9.20	107.3204	107.5658	107.3204	0.00
09/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5690	5	6	5	0.00
09/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	579	1	1	1	0.00
09/09/2025	R033 On 05-November-26			Bond Future	9.30	104.1506	104.4006	104.1506	0.00
09/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2404	2	2	2	0.00
09/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2281	2	2	2	0.00
09/09/2025	R035 On 06-November-25			Bond Future	9.54	97.3720	97.6811	97.3720	120,223.00
09/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	9171	9	9	9	0.00
09/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12936	13	13	13	0.00
09/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	5008	5	5	5	2,000.00
09/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	5166	5	5	5	2,000.00
09/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	7814	8	8	8	2,000.00
09/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	13131	13	13	13	0.00
09/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7867	8	8	8	250.00
09/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	10451	10	10	10	0.00
09/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2574	2	3	2	2,000.00
09/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	3343	3	3	3	300.00
09/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5906	6	6	6	300.00
09/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	11557	11	12	11	0.00
09/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	4436	4	4	4	0.00
09/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	8129	8	8	8	0.00
09/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	10349	10	10	10	0.00
09/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	6437	6	6	6	0.00
09/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	5482	5	5	5	0.00
09/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3681	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	2013	2	2	2	250.00
09/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	2	0	0	0	0.00
09/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	179	0	0	0	250.00
09/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	683	1	1	1	0.00
09/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	37	0	0	0	250.00
09/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	14	0	0	0	8,500.00
09/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
09/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	95	0	0	0	50.00
09/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
09/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	25	0	0	0	0.00
09/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	236	0	0	0	0.00
09/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	57	0	0	0	0.00
09/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	436	1	0	1	0.00
09/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
09/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	3	0	0	0	0.00
09/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
09/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	3	0	0	0	0.00
09/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	50	0	0	0	0.00
09/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
09/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	1	0	0	0	0.00
09/09/2025	R035 On 05-February-26			Bond Future	9.63	99.1597	99.4746	99.1597	0.00
09/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	6574	6	7	6	0.00
09/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4953	5	5	5	2,000.00
09/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	7300	7	7	7	2,000.00
09/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	14535	14	15	14	0.00
09/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3812	4	4	4	250.00
09/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	6004	6	6	6	0.00
09/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	8426	8	8	8	0.00
09/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	7593	7	8	7	0.00
09/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	115	0	0	0	0.00
09/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	74	0	0	0	250.00
09/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	259	0	0	0	250.00
09/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	779	1	1	1	0.00
09/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	1	0	0	0	2,000.00
09/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	134	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	442	1	0	1	0.00
09/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	194	0	0	0	0.00
09/09/2025	R035 On 07-May-26			Bond Future	9.72	96.4732	96.7939	96.4732	0.00
09/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	6630	6	7	6	0.00
09/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5782	6	6	6	0.00
09/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3888	4	4	4	0.00
09/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2443	2	2	2	200.00
09/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5991	6	6	6	0.00
09/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	4059	4	4	4	0.00
09/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2565	2	3	2	350.00
09/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2396	2	2	2	250.00
09/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3821	4	4	4	0.00
09/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5700	5	6	5	0.00
09/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	712	1	1	1	250.00
09/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1510	2	2	2	250.00
09/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	2867	3	3	3	0.00
09/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1366	1	1	1	350.00
09/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2640	3	3	3	0.00
09/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	636	1	1	1	350.00
09/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1468	2	1	2	200.00
09/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	2801	3	3	3	0.00
09/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	689	1	1	1	200.00
09/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	496	1	0	1	0.00
09/09/2025	R035 On 06-August-26			Bond Future	9.82	98.2378	98.5646	98.2378	0.00
09/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	7207	7	7	7	0.00
09/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	723	1	1	1	0.00
09/09/2025	R035 On 05-November-26			Bond Future	9.94	95.4500	95.7829	95.4500	0.00
09/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3565	3	4	3	0.00
09/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3091	3	3	3	0.00
09/09/2025	R038 On 06-November-25			Bond Future	10.15	105.9005	106.2777	105.9005	6,697.00
09/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	7479	7	7	7	0.00
09/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	14171	14	14	14	0.00
09/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	5827	5	6	5	1,770.00
09/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	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
09/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	76	0	0	0	0.00
09/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	21	0	0	0	0.00
09/09/2025	R038 On 05-February-26			Bond Future	10.25	107.8449	108.2290	107.8449	0.00
09/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	8168	8	8	8	0.00
09/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	225	0	0	0	0.00
09/09/2025	R038 On 07-May-26			Bond Future	10.36	104.3357	104.7270	104.3357	0.00
09/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	7562	7	8	7	0.00
09/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	685	1	1	1	0.00
09/09/2025	R038 On 06-August-26			Bond Future	10.47	106.2432	106.6420	106.2432	0.00
09/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	9191	9	9	9	0.00
09/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	906	1	1	1	0.00
09/09/2025	R038 On 05-November-26			Bond Future	10.60	102.6129	103.0191	102.6129	0.00
09/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	4306	4	4	4	0.00
09/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3493	4	3	4	0.00
09/09/2025	R053 On 06-November-25			Bond Future	10.70	108.9098	109.4969	108.9098	28,906.00
09/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	9321	9	9	9	0.00
09/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	38	0	0	0	0.00
09/09/2025	R053 On 05-February-26			Bond Future	10.79	110.9094	111.5073	110.9094	0.00
09/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	7123	7	7	7	0.00
09/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	949	1	1	1	0.00
09/09/2025	R053 On 07-May-26			Bond Future	10.89	107.0792	107.6883	107.0792	10,000.00
09/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	8280	8	8	8	0.00
09/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1367	2	1	2	0.00
09/09/2025	R053 On 06-August-26			Bond Future	10.99	109.0367	109.6573	109.0367	0.00
09/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	11926	11	12	11	0.00
09/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1380	2	1	2	0.00
09/09/2025	R053 On 05-November-26			Bond Future	11.10	105.0769	105.7086	105.0769	0.00
09/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5904	6	6	6	0.00
09/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	4971	5	5	5	0.00
09/09/2025	R186 On 06-November-25			Bond Future	7.52	107.1977	107.1982	107.1977	89,658.00
09/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	648	1	1	1	0.00
09/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R186 On 05-February-26			Bond Future	7.55	103.8618	103.8624	103.8618	0.00
09/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	736	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
09/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	6	0	0	0	0.00
09/09/2025	R186 On 07-May-26			Bond Future	7.62	105.7641	105.7649	105.7641	0.00
09/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	647	1	1	1	0.00
09/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	12	0	0	0	0.00
09/09/2025	R186 On 06-August-26			Bond Future	7.77	102.3933	102.3944	102.3933	0.00
09/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	325	0	0	0	0.00
09/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	40	0	0	0	0.00
09/09/2025	R186 On 05-November-26			Bond Future	9.16	104.1766	104.1780	104.1766	0.00
09/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	46	0	0	0	0.00
09/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	166	0	0	0	0.00
09/09/2025	R202 On 06-November-25			Bond Future	277.59	277.5803	277.5898	277.5803	1,033.00
09/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1950	2	2	2	0.00
09/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R202 On 05-February-26			Bond Future	277.38	277.3751	277.3848	277.3751	0.00
09/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
09/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	435	0	0	0	0.00
09/09/2025	R202 On 07-May-26			Bond Future	282.53	282.5218	282.5323	282.5218	0.00
09/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4982	5	5	5	0.00
09/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R202 On 06-August-26			Bond Future	282.31	282.2992	282.3106	282.2992	0.00
09/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	3451	3	3	3	0.00
09/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R202 On 05-November-26			Bond Future	287.30	287.2878	287.3003	287.2878	0.00
09/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6840	7	7	7	0.00
09/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R209 On 06-November-25			Bond Future	9.79	77.7218	77.9770	77.7218	19,984.00
09/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	7550	7	8	7	0.00
09/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	2	0	0	0	0.00
09/09/2025	R209 On 05-February-26			Bond Future	9.87	79.1488	79.4087	79.1488	0.00
09/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	5632	5	6	5	0.00
09/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	235	0	0	0	0.00
09/09/2025	R209 On 07-May-26			Bond Future	9.96	77.4473	77.7120	77.4473	0.00
09/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	6052	6	6	6	0.00
09/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	510	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
09/09/2025	R209 On 06-August-26			Bond Future	10.06	78.8637	79.1334	78.8637	0.00
09/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	7103	7	7	7	0.00
09/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	636	1	1	1	0.00
09/09/2025	R209 On 05-November-26			Bond Future	10.16	77.0885	77.3633	77.0885	0.00
09/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3533	3	4	3	0.00
09/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2757	3	3	3	0.00
09/09/2025	R210 On 06-November-25			Bond Future	252.80	252.7313	252.7969	252.7313	1,206.00
09/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	657	1	1	1	0.00
09/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R210 On 05-February-26			Bond Future	257.50	257.4329	257.4998	257.4329	0.00
09/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4400	4	4	4	0.00
09/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R210 On 07-May-26			Bond Future	258.78	258.7099	258.7785	258.7099	0.00
09/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3378	3	3	3	0.00
09/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R210 On 06-August-26			Bond Future	263.57	263.5041	263.5745	263.5041	0.00
09/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3735	4	4	4	0.00
09/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R210 On 05-November-26			Bond Future	264.68	264.6065	264.6799	264.6065	0.00
09/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11350	11	11	11	0.00
09/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R213 On 06-November-25			Bond Future	8.37	95.4138	95.5852	95.4138	84,626.00
09/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6516	6	7	6	0.00
09/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
09/09/2025	R213 On 05-February-26			Bond Future	8.44	97.1656	97.3402	97.1656	23.00
09/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5507	5	6	5	0.00
09/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	37	0	0	0	0.00
09/09/2025	R213 On 07-May-26			Bond Future	8.50	95.3939	95.5718	95.3939	0.00
09/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4890	5	5	5	0.00
09/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	163	0	0	0	0.00
09/09/2025	R213 On 06-August-26			Bond Future	8.57	97.1392	97.3205	97.1392	0.00
09/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4281	4	4	4	0.00
09/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	377	0	0	0	0.00
09/09/2025	R213 On 05-November-26			Bond Future	8.67	95.2839	95.4688	95.2839	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2057	2	2	2	0.00
09/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1777	2	2	2	0.00
09/09/2025	R214 On 06-November-25			Bond Future	10.47	70.9143	71.3368	70.9143	36,853.00
09/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	6418	6	6	6	0.00
09/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	14	0	0	0	0.00
09/09/2025	R214 On 05-February-26			Bond Future	10.56	72.2163	72.6466	72.2163	0.00
09/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4450	4	4	4	0.00
09/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	578	1	1	1	0.00
09/09/2025	R214 On 07-May-26			Bond Future	10.65	70.2412	70.6795	70.2412	0.00
09/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	5544	5	6	5	0.00
09/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	808	1	1	1	0.00
09/09/2025	R214 On 06-August-26			Bond Future	10.75	71.5260	71.9724	71.5260	0.00
09/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	7174	7	7	7	0.00
09/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	828	1	1	1	0.00
09/09/2025	R214 On 05-November-26			Bond Future	10.86	69.4769	69.9314	69.4769	0.00
09/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3796	4	4	4	0.00
09/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3216	3	3	3	0.00
09/09/2025	R248 On 06-November-25			Bond Future	10.80	84.1060	84.5519	84.1060	218,736.00
09/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	6367	6	6	6	0.00
09/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	58	0	0	0	0.00
09/09/2025	R248 On 05-February-26			Bond Future	10.90	85.6502	86.1043	85.6502	0.00
09/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4753	4	5	4	0.00
09/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	956	1	1	1	0.00
09/09/2025	R248 On 07-May-26			Bond Future	11.00	82.7795	83.2420	82.7795	260.00
09/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	6022	6	6	6	0.00
09/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1261	1	1	1	0.00
09/09/2025	R248 On 06-August-26			Bond Future	11.11	84.2934	84.7646	84.2934	0.00
09/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8935	9	9	9	0.00
09/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1020	1	1	1	0.00
09/09/2025	R248 On 05-November-26			Bond Future	11.22	81.3254	81.8051	81.3254	0.00
09/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4633	4	5	4	0.00
09/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4053	4	4	4	0.00
09/09/2025	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
09/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00