



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: 19/11/2025 TO: 19/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2025	2029 On 05-February-26			Bond Future	144.88		145.2495	144.8760	145.2495	1,850.00
19/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4766		5	5	5	0.00
19/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
19/11/2025	2029 On 07-May-26			Bond Future	146.10		146.4742	146.0962	146.4742	2,542.00
19/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4276		5	4	5	0.00
19/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
19/11/2025	2029 On 06-August-26			Bond Future	148.78		149.1646	148.7808	149.1646	0.00
19/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4681		5	5	5	0.00
19/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
19/11/2025	2029 On 05-November-26			Bond Future	149.94		150.3280	149.9417	150.3280	0.00
19/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2382		3	2	3	0.00
19/11/2025	2029 On 05-November-26	147.56	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
19/11/2025	2029 On 04-February-27			Bond Future	152.56	152.9517	152.5601	152.9517	0.00
19/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2840	3	3	3	0.00
19/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2030 On 05-February-26			Bond Future	7.69	101.1740	101.2677	101.1740	164,003.00
19/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5892	6	6	6	0.00
19/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	3	0	0	0	0.00
19/11/2025	2030 On 07-May-26			Bond Future	7.72	103.0215	103.1168	103.0215	5,220.00
19/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5243	5	5	5	0.00
19/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	796	1	1	1	1,000.00
19/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1228	1	1	1	0.00
19/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	161	0	0	0	1,000.00
19/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	815	1	1	1	0.00
19/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	578	1	1	1	1,000.00
19/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	54	0	0	0	0.00
19/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1797	2	2	2	0.00
19/11/2025	2030 On 06-August-26			Bond Future	7.76	100.8795	100.9773	100.8795	338.00
19/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4443	4	4	4	0.00
19/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	253	0	0	0	1,000.00
19/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	899	1	1	1	1,000.00
19/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1583	2	2	2	0.00
19/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	684	1	1	1	1,000.00
19/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1046	1	1	1	0.00
19/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1919	2	2	2	0.00
19/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	169	0	0	0	0.00
19/11/2025	2030 On 05-November-26			Bond Future	7.80	102.6463	102.7467	102.6463	0.00
19/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2257	2	2	2	0.00
19/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	626	1	1	1	0.00
19/11/2025	2030 On 04-February-27			Bond Future	7.88	100.4054	100.5086	100.4054	0.00
19/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1111	1	1	1	0.00
19/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1268	1	1	1	0.00
19/11/2025	2031 On 05-February-26			Bond Future	113.09	113.2375	113.0948	113.2375	1,015.00
19/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1385	2	1	2	0.00
19/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	50	0	0	0	0.00
19/11/2025	2031 On 07-May-26			Bond Future	115.19	115.3326	115.1872	115.3326	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1495	2	1	2	0.00
19/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	148	0	0	0	0.00
19/11/2025	2031 On 06-August-26			Bond Future	114.88	115.0210	114.8790	115.0210	680.00
19/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1377	1	1	1	0.00
19/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	308	0	0	0	0.00
19/11/2025	2031 On 05-November-26			Bond Future	116.92	117.0627	116.9191	117.0627	0.00
19/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5431	6	5	6	0.00
19/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
19/11/2025	2031 On 04-February-27			Bond Future	116.50	116.6400	116.5010	116.6400	0.00
19/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	1033	1	1	1	0.00
19/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	712	1	1	1	0.00
19/11/2025	2032 On 05-February-26			Bond Future	8.19	103.1458	103.3031	103.1458	125,287.00
19/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8877	9	9	9	0.00
19/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	5	0	0	0	0.00
19/11/2025	2032 On 07-May-26			Bond Future	8.23	100.8696	101.0297	100.8696	37,406.00
19/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8395	8	8	8	0.00
19/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	68	0	0	0	0.00
19/11/2025	2032 On 06-August-26			Bond Future	8.28	102.6976	102.8614	102.6976	0.00
19/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7924	8	8	8	0.00
19/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	180	0	0	0	0.00
19/11/2025	2032 On 05-November-26			Bond Future	8.35	100.3390	100.5064	100.3390	0.00
19/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4174	4	4	4	0.00
19/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	778	1	1	1	0.00
19/11/2025	2032 On 04-February-27			Bond Future	8.43	102.0639	102.2352	102.0639	0.00
19/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1947	2	2	2	0.00
19/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1744	2	2	2	0.00
19/11/2025	2033 On 05-February-26			Bond Future	139.75	140.0213	139.7465	140.0213	2,698.00
19/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6866	7	7	7	0.00
19/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2033 On 07-May-26			Bond Future	140.77	141.0471	140.7693	141.0471	11,412.00
19/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5609	6	6	6	0.00
19/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2033 On 06-August-26			Bond Future	143.36	143.6379	143.3561	143.6379	0.00
19/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9106	9	9	9	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
19/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2033 On 05-November-26			Bond Future	144.32	144.5995	144.3171	144.5995	0.00
19/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7057	7	7	7	0.00
19/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2033 On 04-February-27			Bond Future	146.84	147.1233	146.8375	147.1233	0.00
19/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4127	4	4	4	0.00
19/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2037 On 05-February-26			Bond Future	9.13	95.9452	95.8909	95.9452	115,386.00
19/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12484	13	12	13	0.00
19/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13567	14	14	14	1,030.00
19/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18070	18	18	18	0.00
19/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	15991	16	16	16	0.00
19/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13352	13	13	13	0.00
19/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9417	9	9	9	0.00
19/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10828	11	11	11	1,970.00
19/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20313	20	20	20	0.00
19/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6254	6	6	6	0.00
19/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3709	4	4	4	0.00
19/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	368	0	0	0	11,500.00
19/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	124	0	0	0	11,500.00
19/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
19/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	3	0	0	0	0.00
19/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	4	0	0	0	0.00
19/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	33	0	0	0	0.00
19/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
19/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	19	0	0	0	0.00
19/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	7	0	0	0	0.00
19/11/2025	2037 On 07-May-26			Bond Future	9.20	97.6972	97.6418	97.6972	87,488.00
19/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12652	13	13	13	0.00
19/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18101	18	18	18	0.00
19/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10693	11	11	11	142.00
19/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1144	1	1	1	1,500.00
19/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3038	3	3	3	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	5904	6	6	6	0.00
19/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	515	1	1	1	1,500.00
19/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1172	1	1	1	0.00
19/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2457	2	2	2	0.00
19/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	7	0	0	0	142.00
19/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	155	0	0	0	0.00
19/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	92	0	0	0	0.00
19/11/2025	2037 On 06-August-26			Bond Future	9.27	95.2080	95.1524	95.2080	2,539.00
19/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14105	14	14	14	0.00
19/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12095	12	12	12	0.00
19/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9043	9	9	9	0.00
19/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5626	6	6	6	2,541.00
19/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	505	1	1	1	2,541.00
19/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1026	1	1	1	0.00
19/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	275	0	0	0	2,541.00
19/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	140	0	0	0	0.00
19/11/2025	2037 On 05-November-26			Bond Future	9.35	96.8751	96.8192	96.8751	0.00
19/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8412	8	8	8	0.00
19/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9432	9	9	9	0.00
19/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6554	7	7	7	0.00
19/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3190	3	3	3	4,490.00
19/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1252	1	1	1	4,490.00
19/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2499	2	2	2	0.00
19/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	746	1	1	1	4,490.00
19/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	890	1	1	1	0.00
19/11/2025	2037 On 04-February-27			Bond Future	9.44	94.2839	94.2281	94.2839	0.00
19/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3420	3	3	3	0.00
19/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2982	3	3	3	0.00
19/11/2025	2038 On 05-February-26			Bond Future	151.53	151.3428	151.5314	151.3428	2,762.00
19/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8331	8	8	8	0.00
19/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2038 On 07-May-26			Bond Future	154.33	154.1430	154.3350	154.1430	440.00
19/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9805	10	10	10	0.00
19/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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19/11/2025	2038 On 06-August-26			Bond Future	154.97	154.7682	154.9696	154.7682	0.00
19/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	10250	10	10	10	0.00
19/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2038 On 05-November-26			Bond Future	157.72	157.5163	157.7226	157.5163	0.00
19/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11413	11	11	11	0.00
19/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2038 On 04-February-27			Bond Future	158.24	158.0277	158.2444	158.0277	0.00
19/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4414	4	4	4	0.00
19/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2040 On 05-February-26			Bond Future	9.45	96.9881	96.7736	96.9881	78,842.00
19/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13662	14	14	14	0.00
19/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6563	7	7	7	680.00
19/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9108	9	9	9	0.00
19/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11607	12	12	12	0.00
19/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15597	16	16	16	475.00
19/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23167	23	23	23	0.00
19/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5866	6	6	6	0.00
19/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3191	3	3	3	14,000.00
19/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	281	0	0	0	13,500.00
19/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3359	3	3	3	0.00
19/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	642	1	1	1	13,500.00
19/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	226	0	0	0	14,000.00
19/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
19/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2	0	0	0	0.00
19/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	27	0	0	0	680.00
19/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	67	0	0	0	8,180.00
19/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	173	0	0	0	0.00
19/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	9	0	0	0	0.00
19/11/2025	2040 On 07-May-26			Bond Future	9.52	98.7593	98.5407	98.7593	0.00
19/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14213	14	14	14	0.00
19/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11028	11	11	11	0.00
19/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	18932	19	19	19	0.00
19/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16223	16	16	16	0.00
19/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17265	17	17	17	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
19/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14494	15	14	15	0.00
19/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8532	9	9	9	1,460.00
19/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	88	0	0	0	1,460.00
19/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	387	0	0	0	0.00
19/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	28	0	0	0	1,460.00
19/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	44	0	0	0	0.00
19/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	223	0	0	0	0.00
19/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	13	0	0	0	0.00
19/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	98	0	0	0	0.00
19/11/2025	2040 On 06-August-26			Bond Future	9.60	96.0387	95.8168	96.0387	7,265.00
19/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16506	17	17	17	0.00
19/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	123	0	0	0	0.00
19/11/2025	2040 On 05-November-26			Bond Future	9.67	97.7201	97.4952	97.7201	0.00
19/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10108	10	10	10	0.00
19/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8027	8	8	8	0.00
19/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4211	4	4	4	2,300.00
19/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11239	11	11	11	0.00
19/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	792	1	1	1	2,300.00
19/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1306	1	1	1	2,300.00
19/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2557	2	3	2	0.00
19/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	938	1	1	1	0.00
19/11/2025	2040 On 04-February-27			Bond Future	9.76	94.8928	94.6650	94.8928	0.00
19/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4152	4	4	4	0.00
19/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3003	3	3	3	0.00
19/11/2025	2043 On 05-February-26			Bond Future	114.08	114.1082	114.0769	114.1082	0.00
19/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4466	4	4	4	0.00
19/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	49	0	0	0	0.00
19/11/2025	2043 On 07-May-26			Bond Future	116.19	116.2194	116.1874	116.2194	0.00
19/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4754	5	5	5	0.00
19/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	266	0	0	0	0.00
19/11/2025	2043 On 06-August-26			Bond Future	115.47	115.4915	115.4661	115.4915	0.00
19/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5091	5	5	5	0.00
19/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	505	1	1	1	0.00
19/11/2025	2043 On 05-November-26			Bond Future	117.52	117.5412	117.5162	117.5412	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
19/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5403	5	5	5	0.00
19/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	727	1	1	1	0.00
19/11/2025	2043 On 04-February-27			Bond Future	116.67	116.6878	116.6704	116.6878	0.00
19/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2293	2	2	2	0.00
19/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3252	3	3	3	0.00
19/11/2025	2044 On 05-February-26			Bond Future	9.66	92.8402	92.5710	92.8402	61,962.00
19/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13435	14	13	14	0.00
19/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11485	12	11	12	0.00
19/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9210	9	9	9	9,000.00
19/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12752	13	13	13	0.00
19/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13064	13	13	13	0.00
19/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3764	4	4	4	9,000.00
19/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3339	4	3	4	0.00
19/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	668	1	1	1	0.00
19/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	21	0	0	0	4,500.00
19/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	23	0	0	0	9,000.00
19/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	564	1	1	1	0.00
19/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	36	0	0	0	4,500.00
19/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	78	0	0	0	0.00
19/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	17	0	0	0	0.00
19/11/2025	2044 On 07-May-26			Bond Future	9.72	94.5355	94.2614	94.5355	64,878.00
19/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14438	15	14	15	0.00
19/11/2025	2044 On 07-May-26		Call	Bond Future	608.64	0.6670	0.6086	0.6670	0.00
19/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3733	4	4	4	0.00
19/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1604	2	2	2	15,000.00
19/11/2025	2044 On 07-May-26		Put	Bond Future	6347.26	6.1314	6.3473	6.1314	0.00
19/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	128	0	0	0	0.00
19/11/2025	2044 On 06-August-26			Bond Future	9.80	91.8637	91.5853	91.8637	7,681.00
19/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17387	18	17	18	0.00
19/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	131	0	0	0	0.00
19/11/2025	2044 On 05-November-26			Bond Future	9.87	93.4719	93.1894	93.4719	0.00
19/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11141	11	11	11	0.00
19/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	925	1	1	1	0.00
19/11/2025	2044 On 04-February-27			Bond Future	9.96	90.6967	90.4102	90.6967	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
19/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4858	5	5	5	0.00
19/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3216	3	3	3	0.00
19/11/2025	2046 On 05-February-26			Bond Future	133.15	133.0925	133.1494	133.0925	12,410.00
19/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11499	11	11	11	0.00
19/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2046 On 07-May-26			Bond Future	133.32	133.2567	133.3184	133.2567	5,789.00
19/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8368	8	8	8	0.00
19/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2046 On 06-August-26			Bond Future	135.77	135.7040	135.7680	135.7040	0.00
19/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13388	13	13	13	0.00
19/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2046 On 05-November-26			Bond Future	135.85	135.7786	135.8497	135.7786	0.00
19/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10370	10	10	10	0.00
19/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2046 On 04-February-27			Bond Future	138.22	138.1469	138.2206	138.1469	0.00
19/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7131	7	7	7	0.00
19/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2050 On 05-February-26			Bond Future	132.94	133.2027	132.9353	133.2027	11,798.00
19/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10115	10	10	10	0.00
19/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2050 On 07-May-26			Bond Future	135.39	135.6672	135.3949	135.6672	4,988.00
19/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11325	12	11	12	0.00
19/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2050 On 06-August-26			Bond Future	135.43	135.7013	135.4308	135.7013	0.00
19/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12161	12	12	12	0.00
19/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2050 On 05-November-26			Bond Future	137.84	138.1109	137.8365	138.1109	0.00
19/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	13997	14	14	14	0.00
19/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
19/11/2025	2050 On 04-February-27			Bond Future	137.76	138.0274	137.7553	138.0274	0.00
19/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5365	6	5	6	0.00
19/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
19/11/2025	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
19/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	AL37 On 06-November-25			Index Future	1223.29	1223.2940	1223.2940	1223.2940	0.00
19/11/2025	AL37 On 05-February-26			Index Future	1248.73	1247.3540	1248.7280	1247.3540	0.00
19/11/2025	AL37 On 07-May-26			Index Future	1271.53	1270.1310	1271.5290	1270.1310	0.00
19/11/2025	AL37 On 06-August-26			Index Future	1294.35	1292.9240	1294.3500	1292.9240	0.00
19/11/2025	AL37 On 05-November-26			Index Future	1317.33	1315.8700	1317.3250	1315.8700	0.00
19/11/2025	AL37 On 04-February-27			Index Future	1340.06	1338.5790	1340.0630	1338.5790	0.00
19/11/2025	AL7T On 06-November-25			Index Future	1546.46	1546.4640	1546.4640	1546.4640	0.00
19/11/2025	AL7T On 05-February-26			Index Future	1584.99	1585.2220	1584.9930	1585.2220	0.00
19/11/2025	AL7T On 07-May-26			Index Future	1613.93	1614.1680	1613.9340	1614.1680	0.00
19/11/2025	AL7T On 06-August-26			Index Future	1642.90	1643.1350	1642.9010	1643.1350	0.00
19/11/2025	AL7T On 05-November-26			Index Future	1672.06	1672.2960	1672.0620	1672.2960	0.00
19/11/2025	AL7T On 04-February-27			Index Future	1700.92	1701.1560	1700.9240	1701.1560	0.00
19/11/2025	ALBI On 06-November-25			Index Future	1301.10	1301.1010	1301.1010	1301.1010	0.00
19/11/2025	ALBI On 05-February-26			Index Future	1338.73	1339.9070	1338.7260	1339.9070	79.00
19/11/2025	ALBI On 07-May-26			Index Future	1363.17	1364.3730	1363.1710	1364.3730	0.00
19/11/2025	ALBI On 06-August-26			Index Future	1387.64	1388.8580	1387.6370	1388.8580	0.00
19/11/2025	ALBI On 05-November-26			Index Future	1412.27	1413.5060	1412.2670	1413.5060	0.00
19/11/2025	ALBI On 04-February-27			Index Future	1436.64	1437.9000	1436.6440	1437.9000	0.00
19/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C039 On 31-March-39			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
19/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	ES33 On 05-February-26			Bond Future	9.28	93.5004	93.5151	93.5004	0.00
19/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10320	10	10	10	0.00
19/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
19/11/2025	ES33 On 07-May-26			Bond Future	9.36	91.4361	91.4510	91.4361	0.00
19/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10570	11	11	11	0.00
19/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
19/11/2025	ES33 On 06-August-26			Bond Future	9.45	93.1148	93.1307	93.1148	0.00
19/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11262	11	11	11	0.00
19/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
19/11/2025	ES33 On 05-November-26			Bond Future	9.55	90.9751	90.9920	90.9751	0.00
19/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5664	6	6	6	0.00
19/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
19/11/2025	ES33 On 04-February-27			Bond Future	9.68	92.5589	92.5771	92.5589	0.00
19/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	81	0	0	0	0.00
19/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
19/11/2025	ES42 On 05-February-26			Bond Future	9.85	91.9053	91.6957	91.9053	0.00
19/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13096	13	13	13	0.00
19/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
19/11/2025	ES42 On 07-May-26			Bond Future	9.92	89.3410	89.1275	89.3410	0.00
19/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14486	15	14	15	0.00
19/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
19/11/2025	ES42 On 06-August-26			Bond Future	10.00	90.9807	90.7639	90.9807	0.00
19/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16290	17	16	17	0.00
19/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
19/11/2025	ES42 On 05-November-26			Bond Future	10.08	88.3315	88.1117	88.3315	0.00
19/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10147	10	10	10	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
19/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
19/11/2025	ES42 On 04-February-27			Bond Future	10.18	89.8673	89.6445	89.8673	0.00
19/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	785	1	1	1	0.00
19/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
19/11/2025	GOVI On 06-November-25			GOVI	1277.20	1277.2000	1277.2000	1277.2000	0.00
19/11/2025	GOVI On 05-February-26			GOVI	1314.24	1315.4500	1314.2430	1315.4500	607.00
19/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1642430	165	164	165	0.00
19/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/11/2025	GOVI On 07-May-26			GOVI	1338.24	1339.4700	1338.2410	1339.4700	42.00
19/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1612410	162	161	162	0.00
19/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
19/11/2025	GOVI On 06-August-26			GOVI	1362.26	1363.5080	1362.2590	1363.5080	0.00
19/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1732590	175	173	175	0.00
19/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
19/11/2025	GOVI On 05-November-26			GOVI	1386.44	1387.7060	1386.4390	1387.7060	0.00
19/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1094390	111	109	111	0.00
19/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
19/11/2025	GOVI On 04-February-27			GOVI	1410.37	1411.6550	1410.3710	1411.6550	0.00
19/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	413710	43	41	43	0.00
19/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
19/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2025	I258 On 05-February-26			Bond Future	120.61	120.2506	120.6136	120.2506	0.00
19/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8974	9	9	9	0.00
19/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	11	0	0	0	0.00
19/11/2025	I258 On 07-May-26			Bond Future	122.85	122.4754	122.8450	122.4754	0.00
19/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9262	9	9	9	0.00
19/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	147	0	0	0	0.00
19/11/2025	I258 On 06-August-26			Bond Future	122.25	121.8624	122.2461	121.8624	0.00
19/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9664	9	10	9	0.00
19/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	368	0	0	0	0.00
19/11/2025	I258 On 05-November-26			Bond Future	124.42	124.0254	124.4168	124.0254	0.00
19/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	10081	10	10	10	0.00
19/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	614	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
19/11/2025	I258 On 04-February-27			Bond Future	123.69	123.2852	123.6916	123.2852	0.00
19/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6880	7	7	7	0.00
19/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2088	2	2	2	0.00
19/11/2025	IGOV On 06-November-25			Index Future	403.77	403.7680	403.7680	403.7680	0.00
19/11/2025	IGOV On 05-February-26			Index Future	419.43	419.7200	419.4320	419.7200	242.00
19/11/2025	IGOV On 07-May-26			Index Future	427.19	427.4860	427.1920	427.4860	8.00
19/11/2025	IGOV On 06-August-26			Index Future	434.96	435.2570	434.9580	435.2570	0.00
19/11/2025	IGOV On 05-November-26			Index Future	442.78	443.0790	442.7760	443.0790	0.00
19/11/2025	IGOV On 04-February-27			Index Future	450.52	450.8220	450.5150	450.8220	0.00
19/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/11/2025	R033 On 05-February-26			Bond Future	8.34	112.2182	112.4031	112.2182	14,967.00
19/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11244	11	11	11	0.00
19/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	51	0	0	0	0.00
19/11/2025	R033 On 07-May-26			Bond Future	8.39	109.2243	109.4124	109.2243	0.00
19/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10436	10	10	10	0.00
19/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	312	0	0	0	0.00
19/11/2025	R033 On 06-August-26			Bond Future	8.45	111.2036	111.3960	111.2036	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
19/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9779	10	10	10	0.00
19/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	837	1	1	1	0.00
19/11/2025	R033 On 05-November-26			Bond Future	8.52	108.1117	108.3083	108.1117	0.00
19/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5746	6	6	6	0.00
19/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1714	2	2	2	0.00
19/11/2025	R033 On 04-February-27			Bond Future	8.60	109.9693	110.1705	109.9693	0.00
19/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3549	3	4	3	0.00
19/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3309	3	3	3	0.00
19/11/2025	R035 On 05-February-26			Bond Future	8.71	105.0177	105.0304	105.0177	82,478.00
19/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	11941	12	12	12	0.00
19/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10079	10	10	10	2,000.00
19/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12724	13	13	13	2,000.00
19/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20090	20	20	20	0.00
19/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13909	14	14	14	0.00
19/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11308	11	11	11	0.00
19/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13035	13	13	13	0.00
19/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8613	9	9	9	250.00
19/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1647	2	2	2	0.00
19/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3575	4	4	4	0.00
19/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5691	6	6	6	0.00
19/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3006	3	3	3	0.00
19/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	878	1	1	1	350.00
19/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	355	0	0	0	350.00
19/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1290	1	1	1	0.00
19/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	96	0	0	0	350.00
19/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	266	0	0	0	16,000.00
19/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	757	1	1	1	0.00
19/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	7	0	0	0	250.00
19/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	24	0	0	0	0.00
19/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	1	0	0	0	250.00
19/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	2	0	0	0	0.00
19/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
19/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	3	0	0	0	0.00
19/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	13	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
19/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	5	0	0	0	0.00
19/11/2025	R035 On 07-May-26			Bond Future	8.76	102.4329	102.4458	102.4329	31,981.00
19/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11858	12	12	12	0.00
19/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1798	2	2	2	1,000.00
19/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3501	3	4	3	0.00
19/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	476	0	0	0	1,000.00
19/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10850	11	11	11	0.00
19/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8281	8	8	8	0.00
19/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5728	6	6	6	200.00
19/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11105	11	11	11	0.00
19/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5628	6	6	6	250.00
19/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8539	9	9	9	0.00
19/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5981	6	6	6	350.00
19/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10748	11	11	11	0.00
19/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8178	8	8	8	0.00
19/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	215	0	0	0	250.00
19/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	447	0	0	0	0.00
19/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	108	0	0	0	250.00
19/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	194	0	0	0	350.00
19/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	404	0	0	0	0.00
19/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	98	0	0	0	350.00
19/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	209	0	0	0	200.00
19/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	434	0	0	0	0.00
19/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	105	0	0	0	200.00
19/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1603	2	2	2	0.00
19/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	860	1	1	1	1,000.00
19/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3374	3	3	3	0.00
19/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	73	0	0	0	0.00
19/11/2025	R035 On 06-August-26			Bond Future	8.82	104.2896	104.3035	104.2896	56.00
19/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12370	12	12	12	0.00
19/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	707	1	1	1	1,000.00
19/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2029	2	2	2	1,000.00
19/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4420	4	4	4	0.00
19/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	5883	6	6	6	0.00
19/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3642	4	4	4	0.00

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19/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1767	2	2	2	350.00
19/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5509	6	6	6	0.00
19/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	7884	8	8	8	0.00
19/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3310	3	3	3	200.00
19/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8320	8	8	8	0.00
19/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	5930	6	6	6	0.00
19/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3684	4	4	4	250.00
19/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	764	1	1	1	250.00
19/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1340	1	1	1	0.00
19/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	436	0	0	0	250.00
19/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	482	0	0	0	200.00
19/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	843	1	1	1	200.00
19/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1485	1	1	1	0.00
19/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1356	1	1	1	350.00
19/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2414	2	2	2	0.00
19/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	772	1	1	1	350.00
19/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1104	1	1	1	1,000.00
19/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2200	2	2	2	0.00
19/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3908	4	4	4	0.00
19/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	147	0	0	0	0.00
19/11/2025	R035 On 05-November-26			Bond Future	8.89	101.6170	101.6320	101.6170	0.00
19/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7153	7	7	7	0.00
19/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6127	6	6	6	0.00
19/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2191	2	2	2	200.00
19/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4008	4	4	4	0.00
19/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1671	2	2	2	200.00
19/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2712	3	3	3	0.00
19/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1036	1	1	1	200.00
19/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	829	1	1	1	0.00
19/11/2025	R035 On 04-February-27			Bond Future	8.98	103.3644	103.3806	103.3644	0.00
19/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2796	3	3	3	0.00
19/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2560	3	3	3	0.00
19/11/2025	R038 On 05-February-26			Bond Future	9.22	115.9597	115.8568	115.9597	3,763.00
19/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15575	16	16	16	0.00

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19/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	3	0	0	0	0.00
19/11/2025	R038 On 07-May-26			Bond Future	9.29	112.5928	112.4880	112.5928	2,395.00
19/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14727	15	15	15	0.00
19/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	89	0	0	0	0.00
19/11/2025	R038 On 06-August-26			Bond Future	9.36	114.6330	114.5271	114.6330	0.00
19/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16334	16	16	16	0.00
19/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	164	0	0	0	0.00
19/11/2025	R038 On 05-November-26			Bond Future	9.44	111.1600	111.0531	111.1600	0.00
19/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9713	10	10	10	0.00
19/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	866	1	1	1	0.00
19/11/2025	R038 On 04-February-27			Bond Future	9.54	113.0696	112.9620	113.0696	0.00
19/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	3901	4	4	4	0.00
19/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3464	3	3	3	0.00
19/11/2025	R053 On 05-February-26			Bond Future	9.50	125.2344	124.7881	125.2344	27,617.00
19/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19471	20	19	20	0.00
19/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	17	0	0	0	0.00
19/11/2025	R053 On 07-May-26			Bond Future	9.56	121.6598	121.2052	121.6598	12,035.00
19/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	20585	21	21	21	0.00
19/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	155	0	0	0	0.00
19/11/2025	R053 On 06-August-26			Bond Future	9.62	123.8644	123.4024	123.8644	0.00
19/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24467	25	24	25	0.00
19/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	176	0	0	0	0.00
19/11/2025	R053 On 05-November-26			Bond Future	9.68	120.1750	119.7060	120.1750	0.00
19/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16168	17	16	17	0.00
19/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1238	1	1	1	0.00
19/11/2025	R053 On 04-February-27			Bond Future	9.76	122.2396	121.7637	122.2396	0.00
19/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	6990	7	7	7	0.00
19/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4500	4	4	4	0.00
19/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
19/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	73	0	0	0	0.00
19/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	73	0	0	0	0.00
19/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
19/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	107	0	0	0	0.00
19/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	107	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
19/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
19/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	91	0	0	0	0.00
19/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	91	0	0	0	0.00
19/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
19/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52	0	0	0	0.00
19/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52	0	0	0	0.00
19/11/2025	R202 On 05-February-26			Bond Future	288.30	288.3949	288.3009	288.3949	565.00
19/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10481	11	10	11	0.00
19/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R202 On 07-May-26			Bond Future	293.63	293.7306	293.6350	293.7306	460.00
19/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	16085	16	16	16	0.00
19/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R202 On 06-August-26			Bond Future	293.61	293.6932	293.6106	293.6932	0.00
19/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14751	15	15	15	0.00
19/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R202 On 05-November-26			Bond Future	298.83	298.9087	298.8270	298.9087	0.00
19/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18367	18	18	18	0.00
19/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R202 On 04-February-27			Bond Future	298.54	298.6101	298.5422	298.6101	0.00
19/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3812	4	4	4	0.00
19/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R209 On 05-February-26			Bond Future	8.96	84.4826	84.4942	84.4826	36,877.00
19/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10490	10	10	10	0.00
19/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	7	0	0	0	0.00
19/11/2025	R209 On 07-May-26			Bond Future	9.01	82.8741	82.8858	82.8741	6,358.00
19/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10801	11	11	11	0.00
19/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	85	0	0	0	0.00
19/11/2025	R209 On 06-August-26			Bond Future	9.07	84.3760	84.3886	84.3760	2,732.00
19/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11861	12	12	12	0.00
19/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	139	0	0	0	0.00
19/11/2025	R209 On 05-November-26			Bond Future	9.14	82.7046	82.7180	82.7046	0.00
19/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	6945	7	7	7	0.00
19/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	814	1	1	1	0.00
19/11/2025	R209 On 04-February-27			Bond Future	9.23	84.1266	84.1412	84.1266	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
19/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2764	3	3	3	0.00
19/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2478	2	2	2	0.00
19/11/2025	R210 On 05-February-26			Bond Future	258.91	259.5185	258.9063	259.5185	289.00
19/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5806	6	6	6	0.00
19/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R210 On 07-May-26			Bond Future	260.22	260.8362	260.2183	260.8362	918.00
19/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4818	5	5	5	0.00
19/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R210 On 06-August-26			Bond Future	265.00	265.6268	264.9996	265.6268	0.00
19/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5160	6	5	6	0.00
19/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R210 On 05-November-26			Bond Future	266.18	266.8044	266.1757	266.8044	0.00
19/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12846	13	13	13	0.00
19/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R210 On 04-February-27			Bond Future	270.82	271.4597	270.8226	271.4597	0.00
19/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4793	5	5	5	0.00
19/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R213 On 05-February-26			Bond Future	7.95	99.1791	99.2694	99.1791	11,684.00
19/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7403	7	7	7	0.00
19/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	4	0	0	0	0.00
19/11/2025	R213 On 07-May-26			Bond Future	7.98	97.4389	97.5308	97.4389	64,746.00
19/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6747	7	7	7	0.00
19/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	61	0	0	0	0.00
19/11/2025	R213 On 06-August-26			Bond Future	8.02	99.2052	99.2995	99.2052	0.00
19/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6053	6	6	6	0.00
19/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	169	0	0	0	0.00
19/11/2025	R213 On 05-November-26			Bond Future	8.08	97.3947	97.4914	97.3947	0.00
19/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3027	3	3	3	0.00
19/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	725	1	1	1	0.00
19/11/2025	R213 On 04-February-27			Bond Future	8.17	99.0704	99.1698	99.0704	0.00
19/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1500	1	1	1	0.00
19/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1587	2	2	2	0.00
19/11/2025	R214 On 05-February-26			Bond Future	9.45	79.6711	79.4820	79.6711	10,264.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10725	11	11	11	0.00
19/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	18	0	0	0	0.00
19/11/2025	R214 On 07-May-26			Bond Future	9.51	77.8283	77.6358	77.8283	31,017.00
19/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11799	12	12	12	0.00
19/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	107	0	0	0	0.00
19/11/2025	R214 On 06-August-26			Bond Future	9.57	79.2390	79.0435	79.2390	0.00
19/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13563	14	14	14	0.00
19/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	145	0	0	0	0.00
19/11/2025	R214 On 05-November-26			Bond Future	9.64	77.3319	77.1336	77.3319	0.00
19/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8617	9	9	9	0.00
19/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	834	1	1	1	0.00
19/11/2025	R214 On 04-February-27			Bond Future	9.73	78.6617	78.4608	78.6617	0.00
19/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3829	4	4	4	0.00
19/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2759	3	3	3	0.00
19/11/2025	R248 On 05-February-26			Bond Future	9.63	96.3119	95.9803	96.3119	234,813.00
19/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13695	14	14	14	0.00
19/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1032	1	1	1	0.00
19/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1693	2	2	2	12,500.00
19/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3728	4	4	4	0.00
19/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7019	7	7	7	0.00
19/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	33	0	0	0	1,940.00
19/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	692	1	1	1	1,940.00
19/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3094	3	3	3	0.00
19/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	808	1	1	1	1,940.00
19/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2640	2	3	2	0.00
19/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6546	6	7	6	0.00
19/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	197	0	0	0	0.00
19/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1484	1	1	1	0.00
19/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	632	1	1	1	0.00
19/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	2108	2	2	2	0.00
19/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	22	0	0	0	0.00
19/11/2025	R248 On 07-May-26			Bond Future	9.68	93.6316	93.2938	93.6316	48,318.00
19/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	14958	15	15	15	0.00
19/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	145	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
19/11/2025	R248 On 06-August-26			Bond Future	9.75	95.3286	94.9854	95.3286	0.00
19/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18279	19	18	19	0.00
19/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	142	0	0	0	0.00
19/11/2025	R248 On 05-November-26			Bond Future	9.82	92.5623	92.2138	92.5623	0.00
19/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	11913	12	12	12	0.00
19/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	924	1	1	1	0.00
19/11/2025	R248 On 04-February-27			Bond Future	9.90	94.1535	93.7999	94.1535	0.00
19/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5045	5	5	5	0.00
19/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3386	3	3	3	0.00
19/11/2025	R2R9 On 05-February-26			Bond Future	9.39	107.3405	107.2008	107.3405	0.00
19/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94210	94	94	94	0.00
19/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R2R9 On 07-May-26			Bond Future	9.46	104.3216	104.1791	104.3216	0.00
19/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93329	93	93	93	0.00
19/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R2R9 On 06-August-26			Bond Future	9.53	106.2119	106.0677	106.2119	0.00
19/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	92948	93	93	93	0.00
19/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R2R9 On 05-November-26			Bond Future	9.62	103.0955	102.9495	103.0955	0.00
19/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	91979	92	92	92	0.00
19/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R2R9 On 04-February-27			Bond Future	9.71	104.8666	104.7192	104.8666	0.00
19/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4169	4	4	4	0.00
19/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2902	3	3	3	0.00
19/11/2025	R4R2 On 05-February-26			Bond Future	9.54	108.6494	108.4081	108.6494	1,125.00
19/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95133	95	95	95	0.00
19/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R4R2 On 07-May-26			Bond Future	9.61	105.5283	105.2825	105.5283	0.00
19/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94193	94	94	94	0.00
19/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R4R2 On 06-August-26			Bond Future	9.68	107.4405	107.1910	107.4405	0.00
19/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93774	94	94	94	0.00
19/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R4R2 On 05-November-26			Bond Future	9.76	104.2195	103.9665	104.2195	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
19/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92744	93	93	93	0.00
19/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
19/11/2025	R4R2 On 04-February-27			Bond Future	9.85	106.0099	105.7535	106.0099	0.00
19/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4995	5	5	5	0.00
19/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2849	3	3	3	0.00
19/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00