



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: 24/11/2025 TO: 24/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	2029 On 05-February-26			Bond Future	144.87	144.8151	144.8679	144.8151	1,850.00
24/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4758	5	5	5	0.00
24/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2029 On 07-May-26			Bond Future	146.07	146.0172	146.0708	146.0172	2,542.00
24/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4251	4	4	4	0.00
24/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2029 On 06-August-26			Bond Future	148.76	148.7017	148.7565	148.7017	0.00
24/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4657	5	5	5	0.00
24/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2029 On 05-November-26			Bond Future	149.91	149.8501	149.9064	149.8501	0.00
24/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2346	2	2	2	0.00
24/11/2025	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
24/11/2025	2029 On 04-February-27			Bond Future	152.52	152.4585	152.5163	152.4585	0.00
24/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2796	3	3	3	0.00
24/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2030 On 05-February-26			Bond Future	7.63	101.3939	101.4492	101.3939	160,631.00
24/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6073	6	6	6	0.00
24/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	3	0	0	0	0.00
24/11/2025	2030 On 07-May-26			Bond Future	7.66	103.2335	103.2897	103.2335	5,220.00
24/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5407	5	5	5	0.00
24/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	868	1	1	1	1,000.00
24/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1323	1	1	1	0.00
24/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	185	0	0	0	1,000.00
24/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	714	1	1	1	0.00
24/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	499	1	0	1	1,000.00
24/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1649	2	2	2	0.00
24/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	44	0	0	0	0.00
24/11/2025	2030 On 06-August-26			Bond Future	7.70	101.0972	101.1546	101.0972	338.00
24/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4601	5	5	5	0.00
24/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	286	0	0	0	1,000.00
24/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	971	1	1	1	1,000.00
24/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1686	2	2	2	0.00
24/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	609	1	1	1	1,000.00
24/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	940	1	1	1	0.00
24/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1774	2	2	2	0.00
24/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	150	0	0	0	0.00
24/11/2025	2030 On 05-November-26			Bond Future	7.74	102.8615	102.9202	102.8615	0.00
24/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2376	2	2	2	0.00
24/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	571	1	1	1	0.00
24/11/2025	2030 On 04-February-27			Bond Future	7.81	100.6198	100.6799	100.6198	0.00
24/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1193	1	1	1	0.00
24/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1178	1	1	1	0.00
24/11/2025	2031 On 05-February-26			Bond Future	112.61	112.6267	112.6138	112.6267	1,015.00
24/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	967	1	1	1	0.00
24/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	113	0	0	0	0.00
24/11/2025	2031 On 07-May-26			Bond Future	114.68	114.6972	114.6840	114.6972	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
24/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1100	1	1	1	0.00
24/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	256	0	0	0	0.00
24/11/2025	2031 On 06-August-26			Bond Future	114.37	114.3805	114.3674	114.3805	680.00
24/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1021	1	1	1	0.00
24/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	464	0	0	0	0.00
24/11/2025	2031 On 05-November-26			Bond Future	116.39	116.4037	116.3907	116.4037	0.00
24/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4904	5	5	5	0.00
24/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	4	0	0	0	0.00
24/11/2025	2031 On 04-February-27			Bond Future	115.96	115.9689	115.9562	115.9689	0.00
24/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	754	1	1	1	0.00
24/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	978	1	1	1	0.00
24/11/2025	2032 On 05-February-26			Bond Future	8.14	103.4876	103.5402	103.4876	125,287.00
24/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9113	9	9	9	0.00
24/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	4	0	0	0	0.00
24/11/2025	2032 On 07-May-26			Bond Future	8.18	101.2055	101.2590	101.2055	37,710.00
24/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8612	9	9	9	0.00
24/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	56	0	0	0	0.00
24/11/2025	2032 On 06-August-26			Bond Future	8.23	103.0416	103.0962	103.0416	0.00
24/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8137	8	8	8	0.00
24/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	158	0	0	0	0.00
24/11/2025	2032 On 05-November-26			Bond Future	8.29	100.6827	100.7385	100.6827	0.00
24/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4342	4	4	4	0.00
24/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	714	1	1	1	0.00
24/11/2025	2032 On 04-February-27			Bond Future	8.37	102.4090	102.4661	102.4090	0.00
24/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2162	2	2	2	0.00
24/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1728	2	2	2	0.00
24/11/2025	2033 On 05-February-26			Bond Future	139.63	139.8284	139.6300	139.8284	2,698.00
24/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6750	7	7	7	0.00
24/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2033 On 07-May-26			Bond Future	140.63	140.8364	140.6343	140.8364	11,412.00
24/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5474	6	5	6	0.00
24/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2033 On 06-August-26			Bond Future	143.22	143.4257	143.2201	143.4257	0.00
24/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	8970	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
24/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2033 On 05-November-26			Bond Future	144.17	144.3774	144.1687	144.3774	0.00
24/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	6909	7	7	7	0.00
24/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2033 On 04-February-27			Bond Future	146.68	146.8907	146.6787	146.8907	0.00
24/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	3969	4	4	4	0.00
24/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2037 On 05-February-26			Bond Future	9.10	96.0526	96.0918	96.0526	115,902.00
24/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12684	13	13	13	0.00
24/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18271	18	18	18	0.00
24/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11025	11	11	11	1,970.00
24/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16192	16	16	16	0.00
24/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13552	14	14	14	0.00
24/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9611	10	10	10	0.00
24/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20514	20	21	20	0.00
24/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13767	14	14	14	1,030.00
24/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3860	4	4	4	0.00
24/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6434	6	6	6	0.00
24/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	103	0	0	0	11,500.00
24/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	318	0	0	0	11,500.00
24/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
24/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	2	0	0	0	0.00
24/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	3	0	0	0	0.00
24/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	27	0	0	0	0.00
24/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
24/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	15	0	0	0	0.00
24/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	5	0	0	0	0.00
24/11/2025	2037 On 07-May-26			Bond Future	9.17	97.7953	97.8352	97.7953	87,488.00
24/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12838	13	13	13	0.00
24/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18294	18	18	18	0.00
24/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10874	11	11	11	142.00
24/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1211	1	1	1	1,500.00
24/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3158	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
24/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6060	6	6	6	0.00
24/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	478	0	0	0	1,500.00
24/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1099	1	1	1	0.00
24/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2331	2	2	2	0.00
24/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	6	0	0	0	142.00
24/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	143	0	0	0	0.00
24/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	85	0	0	0	0.00
24/11/2025	2037 On 06-August-26			Bond Future	9.24	95.3097	95.3504	95.3097	2,539.00
24/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14300	14	14	14	0.00
24/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12286	12	12	12	0.00
24/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9225	9	9	9	0.00
24/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5785	6	6	6	2,541.00
24/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	490	1	0	1	2,541.00
24/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	988	1	1	1	0.00
24/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	268	0	0	0	2,541.00
24/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	136	0	0	0	0.00
24/11/2025	2037 On 05-November-26			Bond Future	9.32	96.9726	97.0144	96.9726	0.00
24/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8591	9	9	9	0.00
24/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9615	10	10	10	0.00
24/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6722	7	7	7	0.00
24/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3316	3	3	3	4,490.00
24/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1225	1	1	1	4,490.00
24/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2430	2	2	2	0.00
24/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	734	1	1	1	4,490.00
24/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	874	1	1	1	0.00
24/11/2025	2037 On 04-February-27			Bond Future	9.41	94.3789	94.4216	94.3789	0.00
24/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3384	3	3	3	0.00
24/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2752	3	3	3	0.00
24/11/2025	2038 On 05-February-26			Bond Future	151.22	151.4697	151.2203	151.4697	2,762.00
24/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8020	8	8	8	0.00
24/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2038 On 07-May-26			Bond Future	154.00	154.2544	154.0003	154.2544	440.00
24/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9470	10	9	10	0.00
24/11/2025	2038 On 07-May-26	144.53	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
24/11/2025	2038 On 06-August-26			Bond Future	154.63	154.8883	154.6299	154.8883	0.00
24/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	9910	10	10	10	0.00
24/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2038 On 05-November-26			Bond Future	157.37	157.6290	157.3663	157.6290	0.00
24/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11056	11	11	11	0.00
24/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2038 On 04-February-27			Bond Future	157.87	158.1392	157.8727	158.1392	0.00
24/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4043	4	4	4	0.00
24/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2040 On 05-February-26			Bond Future	9.47	96.5735	96.6178	96.5735	78,663.00
24/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13507	13	14	13	0.00
24/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11443	11	11	11	0.00
24/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6371	6	6	6	680.00
24/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	8936	9	9	9	0.00
24/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23011	23	23	23	0.00
24/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15441	15	15	15	475.00
24/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2958	3	3	3	14,000.00
24/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5665	6	6	6	0.00
24/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	202	0	0	0	13,500.00
24/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	446	0	0	0	14,000.00
24/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	2516	3	3	3	0.00
24/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3436	3	3	3	0.00
24/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	181	0	0	0	14,000.00
24/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	565	1	1	1	13,500.00
24/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
24/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2	0	0	0	0.00
24/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	50	0	0	0	8,180.00
24/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	19	0	0	0	680.00
24/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	137	0	0	0	0.00
24/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	9	0	0	0	0.00
24/11/2025	2040 On 07-May-26			Bond Future	9.54	98.3257	98.3707	98.3257	0.00
24/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14052	14	14	14	0.00
24/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	10875	11	11	11	0.00
24/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17098	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
24/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14332	14	14	14	0.00
24/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8388	8	8	8	1,460.00
24/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	18764	19	19	19	0.00
24/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16057	16	16	16	0.00
24/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	49	0	0	0	0.00
24/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	239	0	0	0	0.00
24/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	15	0	0	0	0.00
24/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	96	0	0	0	1,460.00
24/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	413	0	0	0	0.00
24/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	31	0	0	0	1,460.00
24/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	107	0	0	0	0.00
24/11/2025	2040 On 06-August-26			Bond Future	9.62	95.5991	95.6451	95.5991	7,265.00
24/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16349	16	16	16	0.00
24/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	137	0	0	0	0.00
24/11/2025	2040 On 05-November-26			Bond Future	9.70	97.2669	97.3140	97.2669	0.00
24/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	9898	10	10	10	0.00
24/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11032	11	11	11	0.00
24/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	7808	8	8	8	0.00
24/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3974	4	4	4	2,300.00
24/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1267	1	1	1	2,300.00
24/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2501	3	3	3	0.00
24/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	766	1	1	1	2,300.00
24/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	909	1	1	1	0.00
24/11/2025	2040 On 04-February-27			Bond Future	9.79	94.4275	94.4756	94.4275	0.00
24/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4092	4	4	4	0.00
24/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3132	3	3	3	0.00
24/11/2025	2043 On 05-February-26			Bond Future	116.97	116.9802	116.9678	116.9802	0.00
24/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	7309	7	7	7	0.00
24/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	1	0	0	0	0.00
24/11/2025	2043 On 07-May-26			Bond Future	119.12	119.1306	119.1179	119.1306	0.00
24/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	7462	7	7	7	0.00
24/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	44	0	0	0	0.00
24/11/2025	2043 On 06-August-26			Bond Future	118.45	118.4638	118.4513	118.4638	0.00
24/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	7710	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
24/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	138	0	0	0	0.00
24/11/2025	2043 On 05-November-26			Bond Future	120.55	120.5590	120.5465	120.5590	0.00
24/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	7961	8	8	8	0.00
24/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	255	0	0	0	0.00
24/11/2025	2043 On 04-February-27			Bond Future	119.75	119.7582	119.7462	119.7582	0.00
24/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	3883	4	4	4	0.00
24/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1767	2	2	2	0.00
24/11/2025	2044 On 05-February-26			Bond Future	9.68	92.3605	92.4074	92.3605	62,383.00
24/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13272	13	13	13	0.00
24/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	12901	13	13	13	0.00
24/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12589	13	13	13	0.00
24/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11323	11	11	11	0.00
24/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9049	9	9	9	9,000.00
24/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3627	4	4	4	9,000.00
24/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3206	3	3	3	0.00
24/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	699	1	1	1	0.00
24/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	590	1	1	1	0.00
24/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	37	0	0	0	4,500.00
24/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	24	0	0	0	9,000.00
24/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	22	0	0	0	4,500.00
24/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	81	0	0	0	0.00
24/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	18	0	0	0	0.00
24/11/2025	2044 On 07-May-26			Bond Future	9.75	94.0363	94.0839	94.0363	64,878.00
24/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14271	14	14	14	0.00
24/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3456	3	3	3	0.00
24/11/2025	2044 On 07-May-26		Call	Bond Future	597.07	0.6032	0.5971	0.6032	0.00
24/11/2025	2044 On 07-May-26		Put	Bond Future	6513.17	6.5669	6.5132	6.5669	0.00
24/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1505	2	2	2	15,000.00
24/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	139	0	0	0	0.00
24/11/2025	2044 On 06-August-26			Bond Future	9.82	91.3571	91.4058	91.3571	7,681.00
24/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17225	17	17	17	0.00
24/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	149	0	0	0	0.00
24/11/2025	2044 On 05-November-26			Bond Future	9.90	92.9508	93.0007	92.9508	0.00
24/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11029	11	11	11	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
24/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	1001	1	1	1	0.00
24/11/2025	2044 On 04-February-27			Bond Future	9.98	90.1625	90.2134	90.1625	0.00
24/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4604	5	5	5	0.00
24/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3159	3	3	3	0.00
24/11/2025	2046 On 05-February-26			Bond Future	133.08	133.0963	133.0830	133.0963	12,410.00
24/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11433	11	11	11	0.00
24/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2046 On 07-May-26			Bond Future	133.24	133.2489	133.2351	133.2489	5,789.00
24/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8285	8	8	8	0.00
24/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2046 On 06-August-26			Bond Future	135.68	135.6983	135.6847	135.6983	0.00
24/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13305	13	13	13	0.00
24/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2046 On 05-November-26			Bond Future	135.76	135.7684	135.7550	135.7684	0.00
24/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10275	10	10	10	0.00
24/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2046 On 04-February-27			Bond Future	138.12	138.1304	138.1171	138.1304	0.00
24/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7027	7	7	7	0.00
24/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2050 On 05-February-26			Bond Future	133.20	133.5569	133.2048	133.5569	11,798.00
24/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10385	11	10	11	0.00
24/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2050 On 07-May-26			Bond Future	135.65	136.0121	135.6534	136.0121	4,988.00
24/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11583	12	12	12	0.00
24/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2050 On 06-August-26			Bond Future	135.70	136.0602	135.6951	136.0602	0.00
24/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12425	13	12	13	0.00
24/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2050 On 05-November-26			Bond Future	138.10	138.4676	138.0964	138.4676	0.00
24/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	14256	15	14	15	0.00
24/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
24/11/2025	2050 On 04-February-27			Bond Future	138.01	138.3885	138.0115	138.3885	0.00
24/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5622	6	6	6	0.00
24/11/2025	2050 On 04-February-27	132.39	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
24/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	AL37 On 05-February-26			Index Future	1251.17	1250.4260	1251.1650	1250.4260	0.00
24/11/2025	AL37 On 07-May-26			Index Future	1273.86	1273.1100	1273.8590	1273.1100	0.00
24/11/2025	AL37 On 06-August-26			Index Future	1296.74	1295.9710	1296.7400	1295.9710	0.00
24/11/2025	AL37 On 05-November-26			Index Future	1319.67	1318.8800	1319.6710	1318.8800	0.00
24/11/2025	AL37 On 04-February-27			Index Future	1342.39	1341.5700	1342.3870	1341.5700	0.00
24/11/2025	AL7T On 05-February-26			Index Future	1588.32	1587.3650	1588.3180	1587.3650	0.00
24/11/2025	AL7T On 07-May-26			Index Future	1617.13	1616.1610	1617.1270	1616.1610	0.00
24/11/2025	AL7T On 06-August-26			Index Future	1646.17	1645.1820	1646.1740	1645.1820	0.00
24/11/2025	AL7T On 05-November-26			Index Future	1675.29	1674.2640	1675.2850	1674.2640	0.00
24/11/2025	AL7T On 04-February-27			Index Future	1704.12	1703.0680	1704.1220	1703.0680	0.00
24/11/2025	ALBI On 05-February-26			Index Future	1339.43	1338.6690	1339.4320	1338.6690	79.00
24/11/2025	ALBI On 07-May-26			Index Future	1363.73	1362.9540	1363.7270	1362.9540	0.00
24/11/2025	ALBI On 06-August-26			Index Future	1388.22	1387.4280	1388.2220	1387.4280	0.00
24/11/2025	ALBI On 05-November-26			Index Future	1412.77	1411.9530	1412.7710	1411.9530	0.00
24/11/2025	ALBI On 04-February-27			Index Future	1437.09	1436.2450	1437.0900	1436.2450	0.00
24/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	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
24/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	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
24/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	ES33 On 05-February-26			Bond Future	9.25	93.6115	93.6428	93.6115	0.00
24/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10447	10	10	10	0.00
24/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
24/11/2025	ES33 On 07-May-26			Bond Future	9.33	91.5386	91.5703	91.5386	0.00
24/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10690	11	11	11	0.00
24/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
24/11/2025	ES33 On 06-August-26			Bond Future	9.42	93.2209	93.2534	93.2209	0.00
24/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11385	11	11	11	0.00
24/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
24/11/2025	ES33 On 05-November-26			Bond Future	9.53	91.0775	91.1108	91.0775	0.00
24/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5782	6	6	6	0.00
24/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
24/11/2025	ES33 On 04-February-27			Bond Future	9.66	92.6591	92.6933	92.6591	0.00
24/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	197	0	0	0	0.00
24/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
24/11/2025	ES42 On 05-February-26			Bond Future	9.87	91.5013	91.5454	91.5013	0.00
24/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	12946	13	13	13	0.00
24/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
24/11/2025	ES42 On 07-May-26			Bond Future	9.94	88.9188	88.9636	88.9188	0.00
24/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14322	14	14	14	0.00
24/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
24/11/2025	ES42 On 06-August-26			Bond Future	10.02	90.5526	90.5983	90.5526	0.00
24/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16124	16	16	16	0.00
24/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
24/11/2025	ES42 On 05-November-26			Bond Future	10.11	87.8902	87.9370	87.8902	0.00
24/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	9972	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
24/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
24/11/2025	ES42 On 04-February-27			Bond Future	10.20	89.4145	89.4625	89.4145	0.00
24/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	603	1	1	1	0.00
24/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
24/11/2025	GOVI On 05-February-26			GOVI	1314.92	1314.1620	1314.9150	1314.1620	607.00
24/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1649150	164	165	164	0.00
24/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
24/11/2025	GOVI On 07-May-26			GOVI	1338.77	1338.0020	1338.7650	1338.0020	42.00
24/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1617650	161	162	161	0.00
24/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
24/11/2025	GOVI On 06-August-26			GOVI	1362.81	1362.0290	1362.8120	1362.0290	0.00
24/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1738120	173	174	173	0.00
24/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
24/11/2025	GOVI On 05-November-26			GOVI	1386.91	1386.1050	1386.9120	1386.1050	0.00
24/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1099120	109	110	109	0.00
24/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
24/11/2025	GOVI On 04-February-27			GOVI	1410.79	1409.9520	1410.7850	1409.9520	0.00
24/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	417850	41	42	41	0.00
24/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
24/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2025	I258 On 05-February-26			Bond Future	120.55	120.5637	120.5508	120.5637	0.00
24/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8910	9	9	9	0.00
24/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	9	0	0	0	0.00
24/11/2025	I258 On 07-May-26			Bond Future	122.77	122.7800	122.7669	122.7800	0.00
24/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9180	9	9	9	0.00
24/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	143	0	0	0	0.00
24/11/2025	I258 On 06-August-26			Bond Future	122.17	122.1804	122.1674	122.1804	0.00
24/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9587	10	10	10	0.00
24/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	370	0	0	0	0.00
24/11/2025	I258 On 05-November-26			Bond Future	124.33	124.3413	124.3284	124.3413	0.00
24/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	10003	10	10	10	0.00
24/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	625	1	1	1	0.00
24/11/2025	I258 On 04-February-27			Bond Future	123.59	123.6065	123.5940	123.6065	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
24/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6801	7	7	7	0.00
24/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2107	2	2	2	0.00
24/11/2025	IGOV On 05-February-26			Index Future	419.27	419.8010	419.2680	419.8010	242.00
24/11/2025	IGOV On 07-May-26			Index Future	426.98	427.5180	426.9750	427.5180	8.00
24/11/2025	IGOV On 06-August-26			Index Future	434.74	435.2950	434.7440	435.2950	0.00
24/11/2025	IGOV On 05-November-26			Index Future	442.53	443.0880	442.5300	443.0880	0.00
24/11/2025	IGOV On 04-February-27			Index Future	450.24	450.8070	450.2430	450.8070	0.00
24/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/11/2025	R033 On 05-February-26			Bond Future	8.29	112.6213	112.6831	112.6213	14,967.00
24/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11511	11	12	11	0.00
24/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	38	0	0	0	0.00
24/11/2025	R033 On 07-May-26			Bond Future	8.34	109.6217	109.6845	109.6217	0.00
24/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10679	11	11	11	0.00
24/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	282	0	0	0	0.00
24/11/2025	R033 On 06-August-26			Bond Future	8.40	111.6103	111.6745	111.6103	0.00
24/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10007	10	10	10	0.00
24/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	787	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
24/11/2025	R033 On 05-November-26			Bond Future	8.46	108.5187	108.5843	108.5187	0.00
24/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5925	6	6	6	0.00
24/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1618	2	2	2	0.00
24/11/2025	R033 On 04-February-27			Bond Future	8.54	110.3786	110.4457	110.3786	0.00
24/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3661	4	4	4	0.00
24/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3147	3	3	3	0.00
24/11/2025	R035 On 05-February-26			Bond Future	8.67	105.1798	105.2487	105.1798	82,478.00
24/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12158	12	12	12	0.00
24/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10294	10	10	10	2,000.00
24/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12941	13	13	13	2,000.00
24/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20308	20	20	20	0.00
24/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13253	13	13	13	0.00
24/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14127	14	14	14	0.00
24/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11524	11	12	11	0.00
24/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8825	9	9	9	250.00
24/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3742	4	4	4	0.00
24/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1755	2	2	2	0.00
24/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	944	1	1	1	350.00
24/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3161	3	3	3	0.00
24/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5887	6	6	6	0.00
24/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	74	0	0	0	350.00
24/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	291	0	0	0	350.00
24/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1138	1	1	1	0.00
24/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	215	0	0	0	16,000.00
24/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	647	1	1	1	0.00
24/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	5	0	0	0	250.00
24/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	18	0	0	0	0.00
24/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	1	0	0	0	250.00
24/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	1	0	0	0	0.00
24/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
24/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	2	0	0	0	0.00
24/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	9	0	0	0	0.00
24/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	3	0	0	0	0.00
24/11/2025	R035 On 07-May-26			Bond Future	8.72	102.5860	102.6560	102.5860	37,434.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12061	12	12	12	0.00
24/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11050	11	11	11	0.00
24/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8472	8	8	8	0.00
24/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5899	6	6	6	200.00
24/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11306	11	11	11	0.00
24/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8731	9	9	9	0.00
24/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6154	6	6	6	350.00
24/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10948	11	11	11	0.00
24/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8368	8	8	8	0.00
24/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5797	6	6	6	250.00
24/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	508	1	1	1	1,000.00
24/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1887	2	2	2	1,000.00
24/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3637	4	4	4	0.00
24/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	785	1	1	1	1,000.00
24/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3196	3	3	3	0.00
24/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1482	2	1	2	0.00
24/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	195	0	0	0	250.00
24/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	406	0	0	0	0.00
24/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	98	0	0	0	250.00
24/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	176	0	0	0	350.00
24/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	367	0	0	0	0.00
24/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	89	0	0	0	350.00
24/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	189	0	0	0	200.00
24/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	395	0	0	0	0.00
24/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	95	0	0	0	200.00
24/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	66	0	0	0	0.00
24/11/2025	R035 On 06-August-26			Bond Future	8.78	104.4473	104.5189	104.4473	56.00
24/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12574	13	13	13	0.00
24/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8506	8	9	8	0.00
24/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6095	6	6	6	0.00
24/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8066	8	8	8	0.00
24/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5669	6	6	6	0.00
24/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	749	1	1	1	1,000.00
24/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2119	2	2	2	1,000.00
24/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4564	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6047	6	6	6	0.00
24/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3772	4	4	4	0.00
24/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1848	2	2	2	350.00
24/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3815	4	4	4	250.00
24/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3433	3	3	3	200.00
24/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1270	1	1	1	350.00
24/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2280	2	2	2	0.00
24/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	721	1	1	1	350.00
24/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1032	1	1	1	1,000.00
24/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2074	2	2	2	0.00
24/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3735	4	4	4	0.00
24/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	787	1	1	1	200.00
24/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1393	1	1	1	0.00
24/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	449	0	0	0	200.00
24/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	713	1	1	1	250.00
24/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1255	1	1	1	0.00
24/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	407	0	0	0	250.00
24/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	136	0	0	0	0.00
24/11/2025	R035 On 05-November-26			Bond Future	8.85	101.7713	101.8443	101.7713	0.00
24/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7330	7	7	7	0.00
24/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6294	6	6	6	0.00
24/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4144	4	4	4	0.00
24/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2289	2	2	2	200.00
24/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1595	2	2	2	200.00
24/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2598	3	3	3	0.00
24/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	991	1	1	1	200.00
24/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	794	1	1	1	0.00
24/11/2025	R035 On 04-February-27			Bond Future	8.94	103.5168	103.5914	103.5168	0.00
24/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2911	3	3	3	0.00
24/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2464	3	2	3	0.00
24/11/2025	R038 On 05-February-26			Bond Future	9.20	116.0080	116.0546	116.0080	3,763.00
24/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15772	16	16	16	0.00
24/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	3	0	0	0	0.00
24/11/2025	R038 On 07-May-26			Bond Future	9.27	112.6285	112.6759	112.6285	2,395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14911	15	15	15	0.00
24/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	85	0	0	0	0.00
24/11/2025	R038 On 06-August-26			Bond Future	9.34	114.6717	114.7201	114.6717	0.00
24/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16527	16	17	16	0.00
24/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	164	0	0	0	0.00
24/11/2025	R038 On 05-November-26			Bond Future	9.42	111.1923	111.2419	111.1923	0.00
24/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9902	10	10	10	0.00
24/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	866	1	1	1	0.00
24/11/2025	R038 On 04-February-27			Bond Future	9.51	113.0976	113.1484	113.0976	0.00
24/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4034	4	4	4	0.00
24/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3411	3	3	3	0.00
24/11/2025	R053 On 05-February-26			Bond Future	9.52	124.5461	124.6122	124.5461	27,617.00
24/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19295	19	19	19	0.00
24/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	17	0	0	0	0.00
24/11/2025	R053 On 07-May-26			Bond Future	9.57	120.9446	121.0116	120.9446	12,035.00
24/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	20403	20	20	20	0.00
24/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	166	0	0	0	0.00
24/11/2025	R053 On 06-August-26			Bond Future	9.63	123.1386	123.2071	123.1386	0.00
24/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24292	24	24	24	0.00
24/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	196	0	0	0	0.00
24/11/2025	R053 On 05-November-26			Bond Future	9.70	119.4290	119.4990	119.4290	0.00
24/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16052	16	16	16	0.00
24/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1329	1	1	1	0.00
24/11/2025	R053 On 04-February-27			Bond Future	9.78	121.4755	121.5471	121.4755	0.00
24/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	6660	7	7	7	0.00
24/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4386	4	4	4	0.00
24/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
24/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	70	0	0	0	0.00
24/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	70	0	0	0	0.00
24/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
24/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	106	0	0	0	0.00
24/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	106	0	0	0	0.00
24/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
24/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	90	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
24/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	90	0	0	0	0.00
24/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
24/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52	0	0	0	0.00
24/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52	0	0	0	0.00
24/11/2025	R202 On 05-February-26			Bond Future	287.75	287.7862	287.7533	287.7862	565.00
24/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	9933	10	10	10	0.00
24/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R202 On 07-May-26			Bond Future	293.04	293.0766	293.0427	293.0766	460.00
24/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	15493	16	15	16	0.00
24/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R202 On 06-August-26			Bond Future	293.01	293.0439	293.0102	293.0439	0.00
24/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14150	14	14	14	0.00
24/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R202 On 05-November-26			Bond Future	298.20	298.2294	298.1962	298.2294	0.00
24/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	17736	18	18	18	0.00
24/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R202 On 04-February-27			Bond Future	297.88	297.9154	297.8832	297.9154	0.00
24/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3153	3	3	3	0.00
24/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R209 On 05-February-26			Bond Future	8.93	84.6052	84.6391	84.6052	36,991.00
24/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10633	11	11	11	0.00
24/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	6	0	0	0	0.00
24/11/2025	R209 On 07-May-26			Bond Future	8.99	82.9890	83.0234	82.9890	6,358.00
24/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10933	11	11	11	0.00
24/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	80	0	0	0	0.00
24/11/2025	R209 On 06-August-26			Bond Future	9.05	84.4946	84.5298	84.4946	2,732.00
24/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11998	12	12	12	0.00
24/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	135	0	0	0	0.00
24/11/2025	R209 On 05-November-26			Bond Future	9.12	82.8200	82.8560	82.8200	0.00
24/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7070	7	7	7	0.00
24/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	801	1	1	1	0.00
24/11/2025	R209 On 04-February-27			Bond Future	9.20	84.2404	84.2773	84.2404	0.00
24/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2848	3	3	3	0.00
24/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2426	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R210 On 05-February-26			Bond Future	258.54	259.0289	258.5384	259.0289	289.00
24/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5438	6	5	6	0.00
24/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R210 On 07-May-26			Bond Future	259.81	260.3127	259.8130	260.3127	918.00
24/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4413	5	4	5	0.00
24/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R210 On 06-August-26			Bond Future	264.59	265.0982	264.5898	265.0982	0.00
24/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	4750	5	5	5	0.00
24/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R210 On 05-November-26			Bond Future	265.74	266.2560	265.7396	266.2560	0.00
24/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12410	13	12	13	0.00
24/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R210 On 04-February-27			Bond Future	270.36	270.8895	270.3649	270.8895	0.00
24/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4335	5	4	5	0.00
24/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R213 On 05-February-26			Bond Future	7.90	99.4015	99.4668	99.4015	16,588.00
24/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7599	8	8	8	0.00
24/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	3	0	0	0	0.00
24/11/2025	R213 On 07-May-26			Bond Future	7.93	97.6540	97.7204	97.6540	64,746.00
24/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6926	7	7	7	0.00
24/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	51	0	0	0	0.00
24/11/2025	R213 On 06-August-26			Bond Future	7.97	99.4260	99.4937	99.4260	0.00
24/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6228	6	6	6	0.00
24/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	151	0	0	0	0.00
24/11/2025	R213 On 05-November-26			Bond Future	8.03	97.6133	97.6825	97.6133	0.00
24/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3158	3	3	3	0.00
24/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	665	1	1	1	0.00
24/11/2025	R213 On 04-February-27			Bond Future	8.11	99.2884	99.3591	99.2884	0.00
24/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1594	2	2	2	0.00
24/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1492	2	1	2	0.00
24/11/2025	R214 On 05-February-26			Bond Future	9.47	79.3076	79.3463	79.3076	10,264.00
24/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10584	11	11	11	0.00
24/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	12	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
24/11/2025	R214 On 07-May-26			Bond Future	9.53	77.4492	77.4885	77.4492	31,017.00
24/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11661	12	12	12	0.00
24/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	116	0	0	0	0.00
24/11/2025	R214 On 06-August-26			Bond Future	9.60	78.8544	78.8946	78.8544	0.00
24/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13431	13	13	13	0.00
24/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	162	0	0	0	0.00
24/11/2025	R214 On 05-November-26			Bond Future	9.67	76.9358	76.9768	76.9358	0.00
24/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8525	9	9	9	0.00
24/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	899	1	1	1	0.00
24/11/2025	R214 On 04-February-27			Bond Future	9.75	78.2554	78.2974	78.2554	0.00
24/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3620	4	4	4	0.00
24/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2714	3	3	3	0.00
24/11/2025	R248 On 05-February-26			Bond Future	9.65	95.7133	95.7632	95.7133	235,693.00
24/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13479	13	13	13	0.00
24/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3552	4	4	4	0.00
24/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	6815	7	7	7	0.00
24/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	933	1	1	1	0.00
24/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1564	2	2	2	12,500.00
24/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	27	0	0	0	1,940.00
24/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	615	1	1	1	1,940.00
24/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	2929	3	3	3	0.00
24/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	859	1	1	1	1,940.00
24/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2780	3	3	3	0.00
24/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6757	7	7	7	0.00
24/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1573	2	2	2	0.00
24/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	673	1	1	1	0.00
24/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	2226	2	2	2	0.00
24/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	210	0	0	0	0.00
24/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	23	0	0	0	0.00
24/11/2025	R248 On 07-May-26			Bond Future	9.71	93.0112	93.0619	93.0112	43,364.00
24/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	14736	15	15	15	0.00
24/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	155	0	0	0	0.00
24/11/2025	R248 On 06-August-26			Bond Future	9.78	94.6987	94.7505	94.6987	0.00
24/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18063	18	18	18	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
24/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	162	0	0	0	0.00
24/11/2025	R248 On 05-November-26			Bond Future	9.85	91.9157	91.9686	91.9157	0.00
24/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	11754	12	12	12	0.00
24/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1010	1	1	1	0.00
24/11/2025	R248 On 04-February-27			Bond Future	9.93	93.4917	93.5458	93.4917	0.00
24/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	4958	5	5	5	0.00
24/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3553	4	4	4	0.00
24/11/2025	R2R9 On 05-February-26			Bond Future	9.36	107.3501	107.3959	107.3501	0.00
24/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94405	94	94	94	0.00
24/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R2R9 On 07-May-26			Bond Future	9.43	104.3189	104.3654	104.3189	0.00
24/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93516	93	94	93	0.00
24/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R2R9 On 06-August-26			Bond Future	9.51	106.2113	106.2588	106.2113	0.00
24/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93139	93	93	93	0.00
24/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R2R9 On 05-November-26			Bond Future	9.59	103.0884	103.1370	103.0884	0.00
24/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92167	92	92	92	0.00
24/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R2R9 On 04-February-27			Bond Future	9.68	104.8548	104.9047	104.8548	0.00
24/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4301	4	4	4	0.00
24/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2849	3	3	3	0.00
24/11/2025	R4R2 On 05-February-26			Bond Future	9.57	108.1839	108.2340	108.1839	1,125.00
24/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	94959	95	95	95	0.00
24/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R4R2 On 07-May-26			Bond Future	9.63	105.0417	105.0927	105.0417	0.00
24/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94004	94	94	94	0.00
24/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R4R2 On 06-August-26			Bond Future	9.71	106.9472	106.9993	106.9472	0.00
24/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93582	94	94	94	0.00
24/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
24/11/2025	R4R2 On 05-November-26			Bond Future	9.79	103.7111	103.7643	103.7111	0.00
24/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92542	92	93	92	0.00
24/11/2025	R4R2 On 05-November-26	98.76	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
24/11/2025	R4R2 On 04-February-27			Bond Future	9.88	105.4881	105.5426	105.4881	0.00
24/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4918	5	5	5	0.00
24/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2984	3	3	3	0.00
24/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00