



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: 12/02/2025 TO: 12/02/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
12/02/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
12/02/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
12/02/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
12/02/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
12/02/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
12/02/2025	2029 On 08-May-25			Bond Future	135.37		135.4593	135.3702	135.4593	5,933.00
12/02/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
12/02/2025	2029 On 08-May-25	137.85	Put	Bond Future	2480		2	2	2	0.00
12/02/2025	2029 On 07-August-25			Bond Future	138.04		138.1340	138.0444	138.1340	0.00
12/02/2025	2029 On 07-August-25	137.41	Call	Bond Future	634		1	1	1	0.00
12/02/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
12/02/2025	2029 On 06-November-25			Bond Future	139.31		139.3984	139.3082	139.3984	68.00
12/02/2025	2029 On 06-November-25	139.79	Call	Bond Future	0		0	0	0	0.00
12/02/2025	2029 On 06-November-25	139.79	Put	Bond Future	482		0	0	0	0.00
12/02/2025	2029 On 05-February-26			Bond Future	142.01		142.1043	142.0136	142.1043	0.00
12/02/2025	2029 On 05-February-26	140.11	Call	Bond Future	1904		2	2	2	0.00
12/02/2025	2029 On 05-February-26	140.11	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
12/02/2025	2029 On 07-May-26			Bond Future	143.22	143.3096	143.2187	143.3096	0.00
12/02/2025	2029 On 07-May-26	141.82	Call	Bond Future	1399	1	1	1	0.00
12/02/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2030 On 08-May-25			Bond Future	9.25	97.6750	97.5497	97.6750	61,207.00
12/02/2025	2030 On 08-May-25	9.93	Call	Bond Future	2721	3	3	3	0.00
12/02/2025	2030 On 08-May-25	8.95	Call	Bond Future	529	1	1	1	1,320.00
12/02/2025	2030 On 08-May-25	9.22	Call	Bond Future	957	1	1	1	300.00
12/02/2025	2030 On 08-May-25	9.54	Call	Bond Future	1655	2	2	2	0.00
12/02/2025	2030 On 08-May-25	8.72	Call	Bond Future	282	0	0	0	300.00
12/02/2025	2030 On 08-May-25	8.68	Call	Bond Future	250	0	0	0	800.00
12/02/2025	2030 On 08-May-25	9.18	Call	Bond Future	884	1	1	1	800.00
12/02/2025	2030 On 08-May-25	9.99	Call	Bond Future	2900	3	3	3	0.00
12/02/2025	2030 On 08-May-25	12.28	Call	Bond Future	10316	10	10	10	0.00
12/02/2025	2030 On 08-May-25	10.69	Call	Bond Future	5126	5	5	5	2,280.00
12/02/2025	2030 On 08-May-25	9.45	Call	Bond Future	1440	2	1	2	680.00
12/02/2025	2030 On 08-May-25	11.86	Call	Bond Future	8973	9	9	9	0.00
12/02/2025	2030 On 08-May-25	10.31	Call	Bond Future	3895	4	4	4	1,640.00
12/02/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
12/02/2025	2030 On 08-May-25	10.31	Put	Bond Future	112	0	0	0	0.00
12/02/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
12/02/2025	2030 On 08-May-25	10.69	Put	Bond Future	36	0	0	0	0.00
12/02/2025	2030 On 08-May-25	9.99	Put	Bond Future	237	0	0	0	800.00
12/02/2025	2030 On 08-May-25	9.18	Put	Bond Future	1129	1	1	1	0.00
12/02/2025	2030 On 08-May-25	8.68	Put	Bond Future	2346	2	2	2	0.00
12/02/2025	2030 On 08-May-25	9.22	Put	Bond Future	1055	1	1	1	0.00
12/02/2025	2030 On 08-May-25	9.54	Put	Bond Future	594	1	1	1	300.00
12/02/2025	2030 On 08-May-25	8.72	Put	Bond Future	2229	2	2	2	0.00
12/02/2025	2030 On 08-May-25	9.45	Put	Bond Future	703	1	1	1	0.00
12/02/2025	2030 On 08-May-25	8.95	Put	Bond Future	1620	2	2	2	0.00
12/02/2025	2030 On 08-May-25	9.93	Put	Bond Future	269	0	0	0	0.00
12/02/2025	2030 On 07-August-25			Bond Future	9.34	95.5700	95.4430	95.5700	47,294.00
12/02/2025	2030 On 07-August-25	11.11	Call	Bond Future	6008	6	6	6	0.00
12/02/2025	2030 On 07-August-25	12.12	Call	Bond Future	9096	9	9	9	0.00
12/02/2025	2030 On 07-August-25	10.48	Call	Bond Future	4172	4	4	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2030 On 07-August-25	8.72	Call	Bond Future	500	1	0	1	300.00
12/02/2025	2030 On 07-August-25	9.22	Call	Bond Future	1183	1	1	1	300.00
12/02/2025	2030 On 07-August-25	9.81	Call	Bond Future	2413	3	2	3	0.00
12/02/2025	2030 On 07-August-25	9.81	Put	Bond Future	803	1	1	1	300.00
12/02/2025	2030 On 07-August-25	9.22	Put	Bond Future	1610	2	2	2	0.00
12/02/2025	2030 On 07-August-25	8.72	Put	Bond Future	2695	3	3	3	0.00
12/02/2025	2030 On 07-August-25	12.12	Put	Bond Future	9	0	0	0	1,054.00
12/02/2025	2030 On 07-August-25	10.48	Put	Bond Future	313	0	0	0	0.00
12/02/2025	2030 On 07-August-25	11.11	Put	Bond Future	96	0	0	0	0.00
12/02/2025	2030 On 06-November-25			Bond Future	9.44	97.4107	97.2822	97.4107	0.00
12/02/2025	2030 On 06-November-25	9.54	Call	Bond Future	1882	2	2	2	0.00
12/02/2025	2030 On 06-November-25	9.22	Call	Bond Future	1319	1	1	1	300.00
12/02/2025	2030 On 06-November-25	10.08	Call	Bond Future	3034	3	3	3	0.00
12/02/2025	2030 On 06-November-25	8.72	Call	Bond Future	652	1	1	1	300.00
12/02/2025	2030 On 06-November-25	9.22	Put	Bond Future	2067	2	2	2	0.00
12/02/2025	2030 On 06-November-25	10.08	Put	Bond Future	957	1	1	1	300.00
12/02/2025	2030 On 06-November-25	8.72	Put	Bond Future	3090	3	3	3	0.00
12/02/2025	2030 On 06-November-25	9.54	Put	Bond Future	1567	2	2	2	0.00
12/02/2025	2030 On 05-February-26			Bond Future	9.57	95.2701	95.1400	95.2701	0.00
12/02/2025	2030 On 05-February-26	9.49	Call	Bond Future	1751	2	2	2	0.00
12/02/2025	2030 On 05-February-26	9.49	Put	Bond Future	1990	2	2	2	0.00
12/02/2025	2030 On 07-May-26			Bond Future	9.74	97.0271	96.8957	97.0271	0.00
12/02/2025	2030 On 07-May-26	9.39	Call	Bond Future	1451	2	1	2	0.00
12/02/2025	2030 On 07-May-26	9.39	Put	Bond Future	2482	2	2	2	0.00
12/02/2025	2032 On 08-May-25			Bond Future	9.94	92.7701	92.6880	92.7701	126,928.00
12/02/2025	2032 On 08-May-25	10.91	Call	Bond Future	4607	5	5	5	0.00
12/02/2025	2032 On 08-May-25	9.40	Call	Bond Future	413	0	0	0	300.00
12/02/2025	2032 On 08-May-25	9.90	Call	Bond Future	1274	1	1	1	300.00
12/02/2025	2032 On 08-May-25	10.28	Call	Bond Future	2333	2	2	2	0.00
12/02/2025	2032 On 08-May-25	9.92	Call	Bond Future	1321	1	1	1	800.00
12/02/2025	2032 On 08-May-25	10.97	Call	Bond Future	4843	5	5	5	0.00
12/02/2025	2032 On 08-May-25	9.42	Call	Bond Future	436	0	0	0	800.00
12/02/2025	2032 On 08-May-25	9.92	Put	Bond Future	1396	1	1	1	0.00
12/02/2025	2032 On 08-May-25	10.97	Put	Bond Future	198	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2032 On 08-May-25	9.42	Put	Bond Future	2871	3	3	3	0.00
12/02/2025	2032 On 08-May-25	10.28	Put	Bond Future	754	1	1	1	300.00
12/02/2025	2032 On 08-May-25	9.90	Put	Bond Future	1441	1	1	1	0.00
12/02/2025	2032 On 08-May-25	9.40	Put	Bond Future	2945	3	3	3	0.00
12/02/2025	2032 On 08-May-25	10.91	Put	Bond Future	224	0	0	0	0.00
12/02/2025	2032 On 07-August-25			Bond Future	10.04	94.5793	94.4964	94.5793	0.00
12/02/2025	2032 On 07-August-25	12.01	Call	Bond Future	8533	9	9	9	0.00
12/02/2025	2032 On 07-August-25	9.90	Call	Bond Future	1578	2	2	2	300.00
12/02/2025	2032 On 07-August-25	10.59	Call	Bond Future	3442	4	3	4	0.00
12/02/2025	2032 On 07-August-25	9.40	Call	Bond Future	727	1	1	1	300.00
12/02/2025	2032 On 07-August-25	9.90	Put	Bond Future	2195	2	2	2	0.00
12/02/2025	2032 On 07-August-25	10.59	Put	Bond Future	993	1	1	1	300.00
12/02/2025	2032 On 07-August-25	9.40	Put	Bond Future	3650	4	4	4	0.00
12/02/2025	2032 On 07-August-25	12.01	Put	Bond Future	168	0	0	0	0.00
12/02/2025	2032 On 06-November-25			Bond Future	10.15	92.2397	92.1561	92.2397	0.00
12/02/2025	2032 On 06-November-25	10.42	Call	Bond Future	2980	3	3	3	0.00
12/02/2025	2032 On 06-November-25	9.40	Call	Bond Future	921	1	1	1	300.00
12/02/2025	2032 On 06-November-25	9.90	Call	Bond Future	1751	2	2	2	300.00
12/02/2025	2032 On 06-November-25	10.89	Call	Bond Future	4338	4	4	4	0.00
12/02/2025	2032 On 06-November-25	10.89	Put	Bond Future	1191	1	1	1	300.00
12/02/2025	2032 On 06-November-25	9.90	Put	Bond Future	2855	3	3	3	0.00
12/02/2025	2032 On 06-November-25	9.40	Put	Bond Future	4272	4	4	4	0.00
12/02/2025	2032 On 06-November-25	10.42	Put	Bond Future	1820	2	2	2	0.00
12/02/2025	2032 On 05-February-26			Bond Future	10.28	94.0073	93.9228	94.0073	0.00
12/02/2025	2032 On 05-February-26	10.16	Call	Bond Future	2463	3	2	3	0.00
12/02/2025	2032 On 05-February-26	10.16	Put	Bond Future	2970	3	3	3	0.00
12/02/2025	2032 On 07-May-26			Bond Future	10.43	91.5816	91.4967	91.5816	0.00
12/02/2025	2032 On 07-May-26	10.14	Call	Bond Future	2317	2	2	2	0.00
12/02/2025	2032 On 07-May-26	10.14	Put	Bond Future	3524	3	4	3	0.00
12/02/2025	2033 On 08-May-25			Bond Future	129.02	129.0530	129.0215	129.0530	9,712.00
12/02/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
12/02/2025	2033 On 08-May-25	130.62	Put	Bond Future	1599	2	2	2	0.00
12/02/2025	2033 On 07-August-25			Bond Future	131.57	131.6014	131.5703	131.6014	0.00
12/02/2025	2033 On 07-August-25	128.65	Call	Bond Future	2920	3	3	3	0.00

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12/02/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2033 On 06-November-25			Bond Future	132.61	132.6393	132.6088	132.6393	0.00
12/02/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
12/02/2025	2033 On 06-November-25	133.14	Put	Bond Future	531	1	1	1	0.00
12/02/2025	2033 On 05-February-26			Bond Future	135.18	135.2141	135.1842	135.2141	0.00
12/02/2025	2033 On 05-February-26	132.88	Call	Bond Future	2304	2	2	2	0.00
12/02/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2033 On 07-May-26			Bond Future	136.16	136.1883	136.1593	136.1883	0.00
12/02/2025	2033 On 07-May-26	135.16	Call	Bond Future	999	1	1	1	0.00
12/02/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2037 On 08-May-25			Bond Future	11.06	85.7072	85.7581	85.7072	63,641.00
12/02/2025	2037 On 08-May-25	12.25	Call	Bond Future	6656	7	7	7	0.00
12/02/2025	2037 On 08-May-25	10.50	Call	Bond Future	558	1	1	1	300.00
12/02/2025	2037 On 08-May-25	11.00	Call	Bond Future	1646	2	2	2	300.00
12/02/2025	2037 On 08-May-25	11.46	Call	Bond Future	3214	3	3	3	0.00
12/02/2025	2037 On 08-May-25	13.35	Call	Bond Future	11750	12	12	12	7,500.00
12/02/2025	2037 On 08-May-25	12.55	Call	Bond Future	8039	8	8	8	15,000.00
12/02/2025	2037 On 08-May-25	13.30	Call	Bond Future	11521	11	12	11	7,500.00
12/02/2025	2037 On 08-May-25	13.30	Put	Bond Future	16	0	0	0	0.00
12/02/2025	2037 On 08-May-25	12.55	Put	Bond Future	124	0	0	0	0.00
12/02/2025	2037 On 08-May-25	13.35	Put	Bond Future	14	0	0	0	0.00
12/02/2025	2037 On 08-May-25	11.46	Put	Bond Future	991	1	1	1	300.00
12/02/2025	2037 On 08-May-25	11.00	Put	Bond Future	2008	2	2	2	0.00
12/02/2025	2037 On 08-May-25	10.50	Put	Bond Future	3862	4	4	4	0.00
12/02/2025	2037 On 08-May-25	12.25	Put	Bond Future	250	0	0	0	0.00
12/02/2025	2037 On 07-August-25			Bond Future	11.18	83.1180	83.1706	83.1180	73,915.00
12/02/2025	2037 On 07-August-25	13.01	Call	Bond Future	9692	10	10	10	0.00
12/02/2025	2037 On 07-August-25	12.17	Call	Bond Future	6181	6	6	6	0.00
12/02/2025	2037 On 07-August-25	11.42	Call	Bond Future	3343	3	3	3	0.00
12/02/2025	2037 On 07-August-25	10.55	Call	Bond Future	1042	1	1	1	2,341.00
12/02/2025	2037 On 07-August-25	10.64	Call	Bond Future	1213	1	1	1	200.00
12/02/2025	2037 On 07-August-25	11.82	Call	Bond Future	4790	5	5	5	0.00
12/02/2025	2037 On 07-August-25	11.07	Call	Bond Future	2254	2	2	2	0.00
12/02/2025	2037 On 07-August-25	10.34	Call	Bond Future	705	1	1	1	2,541.00

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12/02/2025	2037 On 07-August-25	11.00	Call	Bond Future	2061	2	2	2	300.00
12/02/2025	2037 On 07-August-25	11.83	Call	Bond Future	4828	5	5	5	0.00
12/02/2025	2037 On 07-August-25	10.50	Call	Bond Future	953	1	1	1	300.00
12/02/2025	2037 On 07-August-25	11.00	Put	Bond Future	3090	3	3	3	0.00
12/02/2025	2037 On 07-August-25	11.83	Put	Bond Future	1313	1	1	1	300.00
12/02/2025	2037 On 07-August-25	10.50	Put	Bond Future	4896	5	5	5	0.00
12/02/2025	2037 On 07-August-25	11.07	Put	Bond Future	2886	3	3	3	2,541.00
12/02/2025	2037 On 07-August-25	10.34	Put	Bond Future	5610	6	6	6	0.00
12/02/2025	2037 On 07-August-25	11.82	Put	Bond Future	1327	1	1	1	2,541.00
12/02/2025	2037 On 07-August-25	10.64	Put	Bond Future	4327	4	4	4	0.00
12/02/2025	2037 On 07-August-25	11.42	Put	Bond Future	2028	2	2	2	2,541.00
12/02/2025	2037 On 07-August-25	10.55	Put	Bond Future	4687	5	5	5	0.00
12/02/2025	2037 On 07-August-25	12.17	Put	Bond Future	905	1	1	1	2,541.00
12/02/2025	2037 On 07-August-25	13.01	Put	Bond Future	294	0	0	0	0.00
12/02/2025	2037 On 06-November-25			Bond Future	11.30	84.7185	84.7730	84.7185	0.00
12/02/2025	2037 On 06-November-25	11.63	Call	Bond Future	4217	4	4	4	0.00
12/02/2025	2037 On 06-November-25	10.50	Call	Bond Future	1258	1	1	1	300.00
12/02/2025	2037 On 06-November-25	11.00	Call	Bond Future	2345	2	2	2	300.00
12/02/2025	2037 On 06-November-25	12.16	Call	Bond Future	6101	6	6	6	0.00
12/02/2025	2037 On 06-November-25	12.16	Put	Bond Future	1582	2	2	2	300.00
12/02/2025	2037 On 06-November-25	11.00	Put	Bond Future	4031	4	4	4	0.00
12/02/2025	2037 On 06-November-25	10.50	Put	Bond Future	5831	6	6	6	0.00
12/02/2025	2037 On 06-November-25	11.63	Put	Bond Future	2450	2	2	2	0.00
12/02/2025	2037 On 05-February-26			Bond Future	11.43	82.0836	82.1398	82.0836	0.00
12/02/2025	2037 On 05-February-26	11.20	Call	Bond Future	3180	3	3	3	0.00
12/02/2025	2037 On 05-February-26	12.27	Call	Bond Future	6521	6	7	6	0.00
12/02/2025	2037 On 05-February-26	10.90	Call	Bond Future	2439	2	2	2	1,970.00
12/02/2025	2037 On 05-February-26	12.27	Put	Bond Future	2202	2	2	2	1,970.00
12/02/2025	2037 On 05-February-26	10.90	Put	Bond Future	5381	5	5	5	0.00
12/02/2025	2037 On 05-February-26	11.20	Put	Bond Future	4453	4	4	4	0.00
12/02/2025	2037 On 07-May-26			Bond Future	11.59	83.5957	83.6540	83.5957	0.00
12/02/2025	2037 On 07-May-26	11.32	Call	Bond Future	3476	3	3	3	0.00
12/02/2025	2037 On 07-May-26	11.32	Put	Bond Future	4904	5	5	5	0.00
12/02/2025	2038 On 08-May-25			Bond Future	140.41	140.2888	140.4057	140.2888	2,940.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2038 On 08-May-25	139.68	Call	Bond Future	726	1	1	1	0.00
12/02/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2038 On 07-August-25			Bond Future	141.06	140.9407	141.0613	140.9407	0.00
12/02/2025	2038 On 07-August-25	139.56	Call	Bond Future	1501	1	2	1	0.00
12/02/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2038 On 06-November-25			Bond Future	143.81	143.6900	143.8141	143.6900	0.00
12/02/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
12/02/2025	2038 On 06-November-25	143.88	Put	Bond Future	66	0	0	0	0.00
12/02/2025	2038 On 05-February-26			Bond Future	144.45	144.3210	144.4488	144.3210	0.00
12/02/2025	2038 On 05-February-26	143.20	Call	Bond Future	1249	1	1	1	0.00
12/02/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2038 On 07-May-26			Bond Future	147.15	147.0215	147.1533	147.0215	0.00
12/02/2025	2038 On 07-May-26	144.53	Call	Bond Future	2623	2	3	2	0.00
12/02/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2040 On 08-May-25			Bond Future	11.38	85.5407	85.7235	85.5407	31,866.00
12/02/2025	2040 On 08-May-25	12.63	Call	Bond Future	7459	7	7	7	0.00
12/02/2025	2040 On 08-May-25	12.75	Call	Bond Future	8053	8	8	8	15,000.00
12/02/2025	2040 On 08-May-25	13.43	Call	Bond Future	11374	11	11	11	7,500.00
12/02/2025	2040 On 08-May-25	13.50	Call	Bond Future	11712	12	12	12	7,500.00
12/02/2025	2040 On 08-May-25	13.50	Put	Bond Future	28	0	0	0	0.00
12/02/2025	2040 On 08-May-25	12.75	Put	Bond Future	188	0	0	0	0.00
12/02/2025	2040 On 08-May-25	13.43	Put	Bond Future	34	0	0	0	0.00
12/02/2025	2040 On 08-May-25	12.63	Put	Bond Future	235	0	0	0	0.00
12/02/2025	2040 On 07-August-25			Bond Future	11.50	82.6976	82.8847	82.6976	37,840.00
12/02/2025	2040 On 07-August-25	13.29	Call	Bond Future	10222	10	10	10	0.00
12/02/2025	2040 On 07-August-25	13.29	Put	Bond Future	359	0	0	0	0.00
12/02/2025	2040 On 06-November-25			Bond Future	11.62	84.2899	84.4814	84.2899	0.00
12/02/2025	2040 On 06-November-25	11.84	Call	Bond Future	4175	4	4	4	0.00
12/02/2025	2040 On 06-November-25	11.84	Put	Bond Future	2867	3	3	3	0.00
12/02/2025	2040 On 05-February-26			Bond Future	11.75	81.3961	81.5919	81.3961	0.00
12/02/2025	2040 On 05-February-26	11.49	Call	Bond Future	3468	3	3	3	0.00
12/02/2025	2040 On 05-February-26	11.49	Put	Bond Future	4996	5	5	5	0.00
12/02/2025	2040 On 07-May-26			Bond Future	11.90	82.8949	83.0954	82.8949	0.00
12/02/2025	2040 On 07-May-26	11.67	Call	Bond Future	3884	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	2040 On 07-May-26	11.67	Put	Bond Future	5214	5	5	5	0.00
12/02/2025	2044 On 08-May-25			Bond Future	11.53	81.1159	81.3019	81.1159	72,418.00
12/02/2025	2044 On 08-May-25	12.72	Call	Bond Future	7252	7	7	7	0.00
12/02/2025	2044 On 08-May-25	12.40	Call	Bond Future	5690	6	6	6	0.00
12/02/2025	2044 On 08-May-25	11.65	Call	Bond Future	2429	2	2	2	0.00
12/02/2025	2044 On 08-May-25	10.92	Call	Bond Future	522	0	1	0	2,490.00
12/02/2025	2044 On 08-May-25	11.76	Call	Bond Future	2847	3	3	3	0.00
12/02/2025	2044 On 08-May-25	11.35	Call	Bond Future	1450	1	1	1	9,000.00
12/02/2025	2044 On 08-May-25	10.85	Call	Bond Future	425	0	0	0	9,000.00
12/02/2025	2044 On 08-May-25		Call	Bond Future	0.02	0.0000	0.0000	0.0000	0.00
12/02/2025	2044 On 08-May-25		Put	Bond Future	18698.12	18.8841	18.6981	18.8841	0.00
12/02/2025	2044 On 08-May-25	10.85	Put	Bond Future	4884	5	5	5	0.00
12/02/2025	2044 On 08-May-25	11.76	Put	Bond Future	1399	1	1	1	9,000.00
12/02/2025	2044 On 08-May-25	11.35	Put	Bond Future	2577	3	3	3	0.00
12/02/2025	2044 On 08-May-25	11.65	Put	Bond Future	1658	2	2	2	2,490.00
12/02/2025	2044 On 08-May-25	10.92	Put	Bond Future	4502	5	5	5	0.00
12/02/2025	2044 On 08-May-25	12.40	Put	Bond Future	482	1	0	1	2,490.00
12/02/2025	2044 On 08-May-25	12.72	Put	Bond Future	274	0	0	0	0.00
12/02/2025	2044 On 07-August-25			Bond Future	11.64	78.3119	78.5021	78.3119	16.00
12/02/2025	2044 On 07-August-25	13.34	Call	Bond Future	9917	10	10	10	0.00
12/02/2025	2044 On 07-August-25	13.34	Put	Bond Future	453	0	0	0	0.00
12/02/2025	2044 On 06-November-25			Bond Future	11.76	79.8197	80.0143	79.8197	0.00
12/02/2025	2044 On 06-November-25	11.88	Call	Bond Future	4012	4	4	4	0.00
12/02/2025	2044 On 06-November-25	11.88	Put	Bond Future	3287	3	3	3	0.00
12/02/2025	2044 On 05-February-26			Bond Future	11.89	76.9653	77.1645	76.9653	0.00
12/02/2025	2044 On 05-February-26	11.56	Call	Bond Future	3377	3	3	3	0.00
12/02/2025	2044 On 05-February-26	11.56	Put	Bond Future	5366	5	5	5	0.00
12/02/2025	2044 On 07-May-26			Bond Future	12.03	78.3824	78.5861	78.3824	0.00
12/02/2025	2044 On 07-May-26	11.80	Call	Bond Future	4103	4	4	4	0.00
12/02/2025	2044 On 07-May-26	11.80	Put	Bond Future	5469	6	5	6	0.00
12/02/2025	2046 On 08-May-25			Bond Future	119.72	119.7449	119.7162	119.7449	19,628.00
12/02/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
12/02/2025	2046 On 08-May-25	121.97	Put	Bond Future	2254	2	2	2	0.00
12/02/2025	2046 On 07-August-25			Bond Future	122.08	122.1092	122.0810	122.1092	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
12/02/2025	2046 On 07-August-25	118.69	Call	Bond Future	3391	3	3	3	0.00
12/02/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2046 On 06-November-25			Bond Future	122.22	122.2431	122.2155	122.2431	0.00
12/02/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
12/02/2025	2046 On 06-November-25	125.41	Put	Bond Future	3195	3	3	3	0.00
12/02/2025	2046 On 05-February-26			Bond Future	124.59	124.6151	124.5880	124.6151	0.00
12/02/2025	2046 On 05-February-26	121.65	Call	Bond Future	2938	3	3	3	0.00
12/02/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2046 On 07-May-26			Bond Future	124.63	124.6596	124.6334	124.6596	0.00
12/02/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
12/02/2025	2046 On 07-May-26	124.95	Put	Bond Future	317	0	0	0	0.00
12/02/2025	2050 On 08-May-25			Bond Future	121.17	121.4041	121.1733	121.4041	16,345.00
12/02/2025	2050 On 08-May-25	121.16	Call	Bond Future	13	0	0	0	0.00
12/02/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2050 On 07-August-25			Bond Future	121.21	121.4417	121.2072	121.4417	0.00
12/02/2025	2050 On 07-August-25	119.89	Call	Bond Future	1317	2	1	2	0.00
12/02/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2050 On 06-November-25			Bond Future	123.57	123.8105	123.5726	123.8105	0.00
12/02/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
12/02/2025	2050 On 06-November-25	124.42	Put	Bond Future	847	1	1	1	0.00
12/02/2025	2050 On 05-February-26			Bond Future	123.57	123.8085	123.5668	123.8085	0.00
12/02/2025	2050 On 05-February-26	122.82	Call	Bond Future	747	1	1	1	0.00
12/02/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
12/02/2025	2050 On 07-May-26			Bond Future	125.88	126.1246	125.8799	126.1246	0.00
12/02/2025	2050 On 07-May-26	124.07	Call	Bond Future	1810	2	2	2	0.00
12/02/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
12/02/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	AL37 On 06-February-25			Index Future	1074.01	1074.0060	1074.0060	1074.0060	0.00
12/02/2025	AL37 On 08-May-25			Index Future	1091.22	1092.5770	1091.2200	1092.5770	0.00
12/02/2025	AL37 On 07-August-25			Index Future	1112.52	1113.8960	1112.5160	1113.8960	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
12/02/2025	AL37 On 06-November-25			Index Future	1133.98	1135.3830	1133.9790	1135.3830	0.00
12/02/2025	AL37 On 05-February-26			Index Future	1155.76	1157.1860	1155.7580	1157.1860	0.00
12/02/2025	AL37 On 07-May-26			Index Future	1177.19	1178.6360	1177.1860	1178.6360	0.00
12/02/2025	AL7T On 06-February-25			Index Future	1285.82	1285.8190	1285.8190	1285.8190	0.00
12/02/2025	AL7T On 08-May-25			Index Future	1305.54	1305.6840	1305.5400	1305.6840	0.00
12/02/2025	AL7T On 07-August-25			Index Future	1331.02	1331.1620	1331.0190	1331.1620	0.00
12/02/2025	AL7T On 06-November-25			Index Future	1356.70	1356.8390	1356.6970	1356.8390	0.00
12/02/2025	AL7T On 05-February-26			Index Future	1382.75	1382.8940	1382.7540	1382.8940	0.00
12/02/2025	AL7T On 07-May-26			Index Future	1408.39	1408.5280	1408.3900	1408.5280	0.00
12/02/2025	ALBI On 06-February-25			Index Future	1104.17	1104.1670	1104.1670	1104.1670	0.00
12/02/2025	ALBI On 08-May-25			Index Future	1122.52	1122.2920	1122.5230	1122.2920	94.00
12/02/2025	ALBI On 07-August-25			Index Future	1144.43	1144.1910	1144.4300	1144.1910	0.00
12/02/2025	ALBI On 06-November-25			Index Future	1166.51	1166.2610	1166.5090	1166.2610	0.00
12/02/2025	ALBI On 05-February-26			Index Future	1188.91	1188.6570	1188.9120	1188.6570	0.00
12/02/2025	ALBI On 07-May-26			Index Future	1210.96	1210.6910	1210.9550	1210.6910	0.00
12/02/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C025 On 31-January-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/02/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/02/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C186 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
12/02/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/02/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/02/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	ES33 On 08-May-25			Bond Future	11.33	80.8198	80.8657	80.8198	0.00
12/02/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6094	6	6	6	0.00
12/02/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
12/02/2025	ES33 On 07-August-25			Bond Future	11.47	82.4154	82.4630	82.4154	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
12/02/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8658	9	9	9	0.00
12/02/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
12/02/2025	ES33 On 06-November-25			Bond Future	11.63	80.2261	80.2754	80.2261	0.00
12/02/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1625	2	2	2	0.00
12/02/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
12/02/2025	ES33 On 05-February-26			Bond Future	11.81	81.7814	81.8324	81.7814	0.00
12/02/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
12/02/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1363	1	1	1	0.00
12/02/2025	ES33 On 07-May-26			Bond Future	12.01	79.5121	79.5651	79.5121	0.00
12/02/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
12/02/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1315	1	1	1	0.00
12/02/2025	ES42 On 08-May-25			Bond Future	11.88	75.8192	75.9636	75.8192	0.00
12/02/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7333	7	7	7	0.00
12/02/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
12/02/2025	ES42 On 07-August-25			Bond Future	12.01	77.3156	77.4635	77.3156	0.00
12/02/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9191	9	9	9	0.00
12/02/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
12/02/2025	ES42 On 06-November-25			Bond Future	12.14	74.5574	74.7089	74.5574	0.00
12/02/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1375	1	1	1	0.00
12/02/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
12/02/2025	ES42 On 05-February-26			Bond Future	12.28	76.0012	76.1564	76.0012	0.00
12/02/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
12/02/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2443	3	2	3	0.00
12/02/2025	ES42 On 07-May-26			Bond Future	12.44	73.1540	73.3131	73.1540	0.00
12/02/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
12/02/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1328	1	1	1	0.00
12/02/2025	GOVI On 06-February-25			GOVI	1087.48	1087.4840	1087.4840	1087.4840	0.00
12/02/2025	GOVI On 08-May-25			GOVI	1105.51	1105.3810	1105.5100	1105.3810	631.00
12/02/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	835100	83	84	83	0.00
12/02/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
12/02/2025	GOVI On 07-August-25			GOVI	1127.09	1126.9500	1127.0850	1126.9500	0.00
12/02/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1160850	116	116	116	0.00
12/02/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
12/02/2025	GOVI On 06-November-25			GOVI	1148.83	1148.6880	1148.8290	1148.6880	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
12/02/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	368290	37	37	37	0.00
12/02/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
12/02/2025	GOVI On 05-February-26			GOVI	1170.89	1170.7460	1170.8930	1170.7460	0.00
12/02/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	208930	21	21	21	0.00
12/02/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
12/02/2025	GOVI On 07-May-26			GOVI	1192.60	1192.4480	1192.6020	1192.4480	0.00
12/02/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	156020	15	16	15	0.00
12/02/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
12/02/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2025	IGOV On 06-February-25			Index Future	371.46	371.4580	371.4580	371.4580	0.00
12/02/2025	IGOV On 08-May-25			Index Future	378.35	378.3140	378.3520	378.3140	887.00
12/02/2025	IGOV On 07-August-25			Index Future	385.83	385.7870	385.8260	385.7870	0.00
12/02/2025	IGOV On 06-November-25			Index Future	393.36	393.3180	393.3590	393.3180	0.00
12/02/2025	IGOV On 05-February-26			Index Future	401.00	400.9580	401.0010	400.9580	0.00
12/02/2025	IGOV On 07-May-26			Index Future	408.52	408.4760	408.5220	408.4760	0.00
12/02/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/02/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/02/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/02/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/02/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/02/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/02/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/02/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/02/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/02/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/02/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/02/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/02/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/02/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
12/02/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
12/02/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/02/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	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
12/02/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/02/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/02/2025	R033 On 08-May-25			Bond Future	10.16	100.3570	100.3197	100.3570	9,365.00
12/02/2025	R033 On 08-May-25	10.33	Call	Bond Future	2084	2	2	2	0.00
12/02/2025	R033 On 08-May-25	10.33	Put	Bond Future	1166	1	1	1	0.00
12/02/2025	R033 On 07-August-25			Bond Future	10.26	102.3140	102.2769	102.3140	0.00
12/02/2025	R033 On 07-August-25	10.33	Call	Bond Future	2376	2	2	2	0.00
12/02/2025	R033 On 07-August-25	10.33	Put	Bond Future	2022	2	2	2	0.00
12/02/2025	R033 On 06-November-25			Bond Future	10.38	99.2404	99.2036	99.2404	0.00
12/02/2025	R033 On 06-November-25	10.33	Call	Bond Future	2548	3	3	3	0.00
12/02/2025	R033 On 06-November-25	10.33	Put	Bond Future	2799	3	3	3	0.00
12/02/2025	R033 On 05-February-26			Bond Future	10.51	101.1418	101.1051	101.1418	0.00
12/02/2025	R033 On 05-February-26	10.49	Call	Bond Future	3122	3	3	3	0.00
12/02/2025	R033 On 05-February-26	10.49	Put	Bond Future	3226	3	3	3	0.00
12/02/2025	R033 On 07-May-26			Bond Future	10.67	97.9632	97.9271	97.9632	0.00
12/02/2025	R033 On 07-May-26	10.38	Call	Bond Future	2755	3	3	3	0.00
12/02/2025	R033 On 07-May-26	10.38	Put	Bond Future	4116	4	4	4	0.00
12/02/2025	R035 On 08-May-25			Bond Future	10.62	91.2552	91.2758	91.2552	78,103.00
12/02/2025	R035 On 08-May-25	11.78	Call	Bond Future	6358	6	6	6	0.00
12/02/2025	R035 On 08-May-25	10.08	Call	Bond Future	489	0	0	0	300.00
12/02/2025	R035 On 08-May-25	10.58	Call	Bond Future	1546	2	2	2	300.00
12/02/2025	R035 On 08-May-25	11.01	Call	Bond Future	3004	3	3	3	0.00
12/02/2025	R035 On 08-May-25	11.46	Call	Bond Future	4896	5	5	5	400.00
12/02/2025	R035 On 08-May-25	11.70	Call	Bond Future	5987	6	6	6	0.00
12/02/2025	R035 On 08-May-25	10.95	Call	Bond Future	2775	3	3	3	0.00
12/02/2025	R035 On 08-May-25	10.44	Call	Bond Future	1175	1	1	1	150.00
12/02/2025	R035 On 08-May-25	13.35	Call	Bond Future	13602	14	14	14	0.00
12/02/2025	R035 On 08-May-25	12.70	Call	Bond Future	10658	11	11	11	0.00
12/02/2025	R035 On 08-May-25	12.70	Put	Bond Future	28	0	0	0	400.00
12/02/2025	R035 On 08-May-25	11.46	Put	Bond Future	388	0	0	0	0.00
12/02/2025	R035 On 08-May-25	13.35	Put	Bond Future	4	0	0	0	400.00
12/02/2025	R035 On 08-May-25	10.95	Put	Bond Future	973	1	1	1	150.00
12/02/2025	R035 On 08-May-25	10.44	Put	Bond Future	2196	2	2	2	0.00
12/02/2025	R035 On 08-May-25	11.70	Put	Bond Future	244	0	0	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R035 On 08-May-25	11.01	Put	Bond Future	877	1	1	1	300.00
12/02/2025	R035 On 08-May-25	10.08	Put	Bond Future	3578	4	4	4	0.00
12/02/2025	R035 On 08-May-25	10.58	Put	Bond Future	1780	2	2	2	0.00
12/02/2025	R035 On 08-May-25	11.78	Put	Bond Future	209	0	0	0	0.00
12/02/2025	R035 On 07-August-25			Bond Future	10.73	93.0351	93.0569	93.0351	0.00
12/02/2025	R035 On 07-August-25	12.65	Call	Bond Future	9953	10	10	10	0.00
12/02/2025	R035 On 07-August-25	10.08	Call	Bond Future	927	1	1	1	300.00
12/02/2025	R035 On 07-August-25	10.58	Call	Bond Future	2014	2	2	2	300.00
12/02/2025	R035 On 07-August-25	11.34	Call	Bond Future	4511	5	5	5	0.00
12/02/2025	R035 On 07-August-25	11.30	Call	Bond Future	4360	4	4	4	0.00
12/02/2025	R035 On 07-August-25	11.30	Put	Bond Future	1321	1	1	1	8,500.00
12/02/2025	R035 On 07-August-25	11.34	Put	Bond Future	1265	1	1	1	300.00
12/02/2025	R035 On 07-August-25	10.58	Put	Bond Future	2830	3	3	3	0.00
12/02/2025	R035 On 07-August-25	10.08	Put	Bond Future	4558	5	5	5	0.00
12/02/2025	R035 On 07-August-25	12.65	Put	Bond Future	268	0	0	0	0.00
12/02/2025	R035 On 06-November-25			Bond Future	10.85	90.3218	90.3449	90.3218	0.00
12/02/2025	R035 On 06-November-25	11.20	Call	Bond Future	4010	4	4	4	0.00
12/02/2025	R035 On 06-November-25	11.43	Call	Bond Future	4797	5	5	5	0.00
12/02/2025	R035 On 06-November-25	10.08	Call	Bond Future	1178	1	1	1	300.00
12/02/2025	R035 On 06-November-25	10.58	Call	Bond Future	2203	2	2	2	300.00
12/02/2025	R035 On 06-November-25	11.67	Call	Bond Future	5668	6	6	6	0.00
12/02/2025	R035 On 06-November-25	10.95	Call	Bond Future	3221	3	3	3	250.00
12/02/2025	R035 On 06-November-25	11.95	Call	Bond Future	6731	7	7	7	0.00
12/02/2025	R035 On 06-November-25	11.45	Call	Bond Future	4868	5	5	5	0.00
12/02/2025	R035 On 06-November-25	9.91	Call	Bond Future	922	1	1	1	2,000.00
12/02/2025	R035 On 06-November-25	10.41	Call	Bond Future	1806	2	2	2	2,000.00
12/02/2025	R035 On 06-November-25	10.41	Put	Bond Future	4191	4	4	4	0.00
12/02/2025	R035 On 06-November-25	9.91	Put	Bond Future	6121	6	6	6	0.00
12/02/2025	R035 On 06-November-25	11.45	Put	Bond Future	1754	2	2	2	250.00
12/02/2025	R035 On 06-November-25	10.95	Put	Bond Future	2694	3	3	3	0.00
12/02/2025	R035 On 06-November-25	11.95	Put	Bond Future	1131	1	1	1	250.00
12/02/2025	R035 On 06-November-25	11.67	Put	Bond Future	1447	1	1	1	300.00
12/02/2025	R035 On 06-November-25	10.58	Put	Bond Future	3658	4	4	4	0.00
12/02/2025	R035 On 06-November-25	10.08	Put	Bond Future	5407	5	5	5	0.00
12/02/2025	R035 On 06-November-25	11.43	Put	Bond Future	1784	2	2	2	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R035 On 06-November-25	11.20	Put	Bond Future	2176	2	2	2	0.00
12/02/2025	R035 On 05-February-26			Bond Future	10.98	92.0531	92.0774	92.0531	0.00
12/02/2025	R035 On 05-February-26	10.79	Call	Bond Future	3070	3	3	3	0.00
12/02/2025	R035 On 05-February-26	10.79	Put	Bond Future	4087	4	4	4	0.00
12/02/2025	R035 On 07-May-26			Bond Future	11.13	89.2464	89.2723	89.2464	0.00
12/02/2025	R035 On 07-May-26	10.86	Call	Bond Future	3120	3	3	3	0.00
12/02/2025	R035 On 07-May-26	10.86	Put	Bond Future	4508	5	5	5	0.00
12/02/2025	R038 On 08-May-25			Bond Future	11.12	99.5053	99.5660	99.5053	9,099.00
12/02/2025	R038 On 08-May-25	11.24	Call	Bond Future	2451	2	2	2	0.00
12/02/2025	R038 On 08-May-25	11.24	Put	Bond Future	1683	2	2	2	0.00
12/02/2025	R038 On 07-August-25			Bond Future	11.24	101.4457	101.5085	101.4457	0.00
12/02/2025	R038 On 07-August-25	11.24	Call	Bond Future	2870	3	3	3	0.00
12/02/2025	R038 On 07-August-25	11.24	Put	Bond Future	2882	3	3	3	0.00
12/02/2025	R038 On 06-November-25			Bond Future	11.37	97.9138	97.9788	97.9138	0.00
12/02/2025	R038 On 06-November-25	11.24	Call	Bond Future	3146	3	3	3	0.00
12/02/2025	R038 On 06-November-25	10.98	Call	Bond Future	2363	2	2	2	1,770.00
12/02/2025	R038 On 06-November-25	12.33	Call	Bond Future	7470	7	7	7	0.00
12/02/2025	R038 On 06-November-25	12.33	Put	Bond Future	1598	2	2	2	1,770.00
12/02/2025	R038 On 06-November-25	10.98	Put	Bond Future	4912	5	5	5	0.00
12/02/2025	R038 On 06-November-25	11.24	Put	Bond Future	3987	4	4	4	0.00
12/02/2025	R038 On 05-February-26			Bond Future	11.51	99.7892	99.8564	99.7892	0.00
12/02/2025	R038 On 05-February-26	11.44	Call	Bond Future	4160	4	4	4	0.00
12/02/2025	R038 On 05-February-26	11.44	Put	Bond Future	4588	5	5	5	0.00
12/02/2025	R038 On 07-May-26			Bond Future	11.66	96.1435	96.2132	96.1435	0.00
12/02/2025	R038 On 07-May-26	11.40	Call	Bond Future	3979	4	4	4	0.00
12/02/2025	R038 On 07-May-26	11.40	Put	Bond Future	5615	6	6	6	0.00
12/02/2025	R053 On 08-May-25			Bond Future	11.43	102.7309	102.9796	102.7309	22,674.00
12/02/2025	R053 On 08-May-25	12.64	Call	Bond Future	9747	10	10	10	0.00
12/02/2025	R053 On 08-May-25	12.64	Put	Bond Future	335	0	0	0	0.00
12/02/2025	R053 On 07-August-25			Bond Future	11.53	104.7342	104.9886	104.7342	0.00
12/02/2025	R053 On 07-August-25	13.17	Call	Bond Future	12807	13	13	13	0.00
12/02/2025	R053 On 07-August-25	13.17	Put	Bond Future	653	1	1	1	0.00
12/02/2025	R053 On 06-November-25			Bond Future	11.65	100.8871	101.1476	100.8871	0.00
12/02/2025	R053 On 06-November-25	11.76	Call	Bond Future	5142	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
12/02/2025	R053 On 06-November-25	11.76	Put	Bond Future	4209	4	4	4	0.00
12/02/2025	R053 On 05-February-26			Bond Future	11.76	102.8195	103.0858	102.8195	0.00
12/02/2025	R053 On 05-February-26	11.49	Call	Bond Future	4235	4	4	4	0.00
12/02/2025	R053 On 05-February-26	11.49	Put	Bond Future	6483	7	6	7	0.00
12/02/2025	R053 On 07-May-26			Bond Future	11.90	98.8521	99.1247	98.8521	0.00
12/02/2025	R053 On 07-May-26	11.69	Call	Bond Future	5204	5	5	5	0.00
12/02/2025	R053 On 07-May-26	11.69	Put	Bond Future	6855	7	7	7	0.00
12/02/2025	R186 On 08-May-25			Bond Future	8.38	107.3159	107.2406	107.3159	156,570.00
12/02/2025	R186 On 08-May-25	8.47	Call	Bond Future	390	0	0	0	0.00
12/02/2025	R186 On 08-May-25	8.47	Put	Bond Future	248	0	0	0	0.00
12/02/2025	R186 On 07-August-25			Bond Future	8.47	104.1000	104.0242	104.1000	0.00
12/02/2025	R186 On 07-August-25	9.68	Call	Bond Future	1646	2	2	2	0.00
12/02/2025	R186 On 07-August-25	10.25	Call	Bond Future	2306	2	2	2	0.00
12/02/2025	R186 On 07-August-25	9.22	Call	Bond Future	1145	1	1	1	1,983.00
12/02/2025	R186 On 07-August-25	10.25	Put	Bond Future	57	0	0	0	1,983.00
12/02/2025	R186 On 07-August-25	9.22	Put	Bond Future	188	0	0	0	0.00
12/02/2025	R186 On 07-August-25	9.68	Put	Bond Future	109	0	0	0	0.00
12/02/2025	R186 On 06-November-25			Bond Future	8.62	106.1053	106.0290	106.1053	447.00
12/02/2025	R186 On 06-November-25	8.13	Call	Bond Future	204	0	0	0	0.00
12/02/2025	R186 On 06-November-25	8.13	Put	Bond Future	726	1	1	1	0.00
12/02/2025	R186 On 05-February-26			Bond Future	8.89	102.8316	102.7547	102.8316	0.00
12/02/2025	R186 On 05-February-26	8.43	Call	Bond Future	260	0	0	0	0.00
12/02/2025	R186 On 05-February-26	8.43	Put	Bond Future	638	1	1	1	0.00
12/02/2025	R186 On 07-May-26			Bond Future	9.51	104.7278	104.6507	104.7278	0.00
12/02/2025	R186 On 07-May-26	8.69	Call	Bond Future	157	0	0	0	0.00
12/02/2025	R186 On 07-May-26	8.69	Put	Bond Future	637	1	1	1	0.00
12/02/2025	R202 On 08-May-25			Bond Future	272.26	271.5276	272.2618	271.5276	1,084.00
12/02/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
12/02/2025	R202 On 08-May-25	272.31	Put	Bond Future	48	1	0	1	0.00
12/02/2025	R202 On 07-August-25			Bond Future	272.42	271.6706	272.4216	271.6706	0.00
12/02/2025	R202 On 07-August-25	271.60	Call	Bond Future	822	0	1	0	0.00
12/02/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
12/02/2025	R202 On 06-November-25			Bond Future	277.74	276.9701	277.7383	276.9701	0.00
12/02/2025	R202 On 06-November-25	275.64	Call	Bond Future	2098	1	2	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
12/02/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
12/02/2025	R202 On 05-February-26			Bond Future	277.81	277.0268	277.8119	277.0268	0.00
12/02/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
12/02/2025	R202 On 05-February-26	277.82	Put	Bond Future	8	1	0	1	0.00
12/02/2025	R202 On 07-May-26			Bond Future	283.01	282.2104	283.0135	282.2104	0.00
12/02/2025	R202 On 07-May-26	277.55	Call	Bond Future	5463	5	5	5	0.00
12/02/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
12/02/2025	R209 On 08-May-25			Bond Future	10.86	71.6754	71.7184	71.6754	16,471.00
12/02/2025	R209 On 08-May-25	11.89	Call	Bond Future	5182	5	5	5	0.00
12/02/2025	R209 On 08-May-25	11.89	Put	Bond Future	244	0	0	0	0.00
12/02/2025	R209 On 07-August-25			Bond Future	10.96	73.0731	73.1177	73.0731	0.00
12/02/2025	R209 On 07-August-25	12.68	Call	Bond Future	8172	8	8	8	0.00
12/02/2025	R209 On 07-August-25	12.68	Put	Bond Future	332	0	0	0	0.00
12/02/2025	R209 On 06-November-25			Bond Future	11.07	71.3282	71.3743	71.3282	0.00
12/02/2025	R209 On 06-November-25	11.27	Call	Bond Future	3218	3	3	3	0.00
12/02/2025	R209 On 06-November-25	11.27	Put	Bond Future	2273	2	2	2	0.00
12/02/2025	R209 On 05-February-26			Bond Future	11.19	72.6951	72.7427	72.6951	0.00
12/02/2025	R209 On 05-February-26	10.93	Call	Bond Future	2712	3	3	3	0.00
12/02/2025	R209 On 05-February-26	10.93	Put	Bond Future	3982	4	4	4	0.00
12/02/2025	R209 On 07-May-26			Bond Future	11.33	70.8848	70.9342	70.8848	0.00
12/02/2025	R209 On 07-May-26	11.07	Call	Bond Future	2972	3	3	3	0.00
12/02/2025	R209 On 07-May-26	11.07	Put	Bond Future	4208	4	4	4	0.00
12/02/2025	R210 On 08-May-25			Bond Future	244.61	244.6053	244.6096	244.6053	1,398.00
12/02/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
12/02/2025	R210 On 08-May-25	248.03	Put	Bond Future	3420	3	3	3	0.00
12/02/2025	R210 On 07-August-25			Bond Future	249.44	249.4351	249.4417	249.4351	0.00
12/02/2025	R210 On 07-August-25	248.44	Call	Bond Future	1002	1	1	1	0.00
12/02/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
12/02/2025	R210 On 06-November-25			Bond Future	250.90	250.8935	250.9023	250.8935	0.00
12/02/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
12/02/2025	R210 On 06-November-25	252.14	Put	Bond Future	1238	1	1	1	0.00
12/02/2025	R210 On 05-February-26			Bond Future	255.77	255.7630	255.7742	255.7630	0.00
12/02/2025	R210 On 05-February-26	253.10	Call	Bond Future	2674	3	3	3	0.00
12/02/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R210 On 07-May-26			Bond Future	257.10	257.0836	257.0976	257.0836	0.00
12/02/2025	R210 On 07-May-26	255.40	Call	Bond Future	1698	2	2	2	0.00
12/02/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
12/02/2025	R213 On 08-May-25			Bond Future	9.62	90.0581	89.9642	90.0581	101,769.00
12/02/2025	R213 On 08-May-25	10.52	Call	Bond Future	3779	4	4	4	0.00
12/02/2025	R213 On 08-May-25	10.52	Put	Bond Future	205	0	0	0	0.00
12/02/2025	R213 On 07-August-25			Bond Future	9.71	91.8147	91.7198	91.8147	17.00
12/02/2025	R213 On 07-August-25	11.66	Call	Bond Future	7389	7	7	7	0.00
12/02/2025	R213 On 07-August-25	11.66	Put	Bond Future	136	0	0	0	0.00
12/02/2025	R213 On 06-November-25			Bond Future	9.82	90.0301	89.9342	90.0301	0.00
12/02/2025	R213 On 06-November-25	10.05	Call	Bond Future	2431	2	2	2	0.00
12/02/2025	R213 On 06-November-25	10.05	Put	Bond Future	1566	2	2	2	0.00
12/02/2025	R213 On 05-February-26			Bond Future	9.95	91.7563	91.6594	91.7563	0.00
12/02/2025	R213 On 05-February-26	9.89	Call	Bond Future	2118	2	2	2	0.00
12/02/2025	R213 On 05-February-26	9.89	Put	Bond Future	2329	2	2	2	0.00
12/02/2025	R213 On 07-May-26			Bond Future	10.10	89.8974	89.7998	89.8974	0.00
12/02/2025	R213 On 07-May-26	9.80	Call	Bond Future	1825	2	2	2	0.00
12/02/2025	R213 On 07-May-26	9.80	Put	Bond Future	2870	3	3	3	0.00
12/02/2025	R214 On 08-May-25			Bond Future	11.28	66.2768	66.4053	66.2768	16,369.00
12/02/2025	R214 On 08-May-25	12.40	Call	Bond Future	5805	6	6	6	0.00
12/02/2025	R214 On 08-May-25	12.40	Put	Bond Future	214	0	0	0	0.00
12/02/2025	R214 On 07-August-25			Bond Future	11.38	67.5696	67.7011	67.5696	0.00
12/02/2025	R214 On 07-August-25	12.97	Call	Bond Future	8021	8	8	8	0.00
12/02/2025	R214 On 07-August-25	12.97	Put	Bond Future	407	0	0	0	0.00
12/02/2025	R214 On 06-November-25			Bond Future	11.49	65.5713	65.7061	65.5713	0.00
12/02/2025	R214 On 06-November-25	11.64	Call	Bond Future	3264	3	3	3	0.00
12/02/2025	R214 On 06-November-25	11.64	Put	Bond Future	2490	3	2	3	0.00
12/02/2025	R214 On 05-February-26			Bond Future	11.61	66.8282	66.9661	66.8282	0.00
12/02/2025	R214 On 05-February-26	11.26	Call	Bond Future	2682	3	3	3	0.00
12/02/2025	R214 On 05-February-26	11.26	Put	Bond Future	4491	5	4	5	0.00
12/02/2025	R214 On 07-May-26			Bond Future	11.74	64.7616	64.9029	64.7616	0.00
12/02/2025	R214 On 07-May-26	11.53	Call	Bond Future	3314	3	3	3	0.00
12/02/2025	R214 On 07-May-26	11.53	Put	Bond Future	4355	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2025	R248 On 08-May-25			Bond Future	11.46	79.8139	79.9389	79.8139	269,320.00
12/02/2025	R248 On 08-May-25	12.60	Call	Bond Future	7145	7	7	7	0.00
12/02/2025	R248 On 08-May-25	12.60	Put	Bond Future	263	0	0	0	0.00
12/02/2025	R248 On 07-August-25			Bond Future	11.57	81.3707	81.4988	81.3707	0.00
12/02/2025	R248 On 07-August-25	13.21	Call	Bond Future	9959	10	10	10	0.00
12/02/2025	R248 On 07-August-25	13.21	Put	Bond Future	495	1	0	1	0.00
12/02/2025	R248 On 06-November-25			Bond Future	11.68	78.4959	78.6273	78.4959	0.00
12/02/2025	R248 On 06-November-25	11.74	Call	Bond Future	3787	4	4	4	0.00
12/02/2025	R248 On 06-November-25	11.74	Put	Bond Future	3402	3	3	3	0.00
12/02/2025	R248 On 05-February-26			Bond Future	11.80	80.0001	80.1348	80.0001	0.00
12/02/2025	R248 On 05-February-26	11.46	Call	Bond Future	3226	3	3	3	0.00
12/02/2025	R248 On 05-February-26	11.46	Put	Bond Future	5399	5	5	5	0.00
12/02/2025	R248 On 07-May-26			Bond Future	11.93	77.0337	77.1718	77.0337	0.00
12/02/2025	R248 On 07-May-26	11.72	Call	Bond Future	4101	4	4	4	0.00
12/02/2025	R248 On 07-May-26	11.72	Put	Bond Future	5410	5	5	5	0.00
12/02/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/02/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00