



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: 12/05/2025 TO: 12/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	2029 On 08-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
12/05/2025	2029 On 07-August-25			Bond Future	138.96	139.0869	138.9618	139.0869	5,676.00
12/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1552	2	2	2	0.00
12/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2029 On 06-November-25			Bond Future	140.24	140.3659	140.2387	140.3659	68.00
12/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	449	1	0	1	0.00
12/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2029 On 05-February-26			Bond Future	142.90	143.0286	142.8994	143.0286	0.00
12/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2789	3	3	3	0.00
12/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2029 On 07-May-26			Bond Future	144.09	144.2193	144.0887	144.2193	0.00
12/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2269	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
12/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2029 On 06-August-26			Bond Future	146.75	146.8792	146.7468	146.8792	0.00
12/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2647	3	3	3	0.00
12/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2030 On 08-May-25			Bond Future	9.93	95.0976	95.0976	95.0976	0.00
12/05/2025	2030 On 07-August-25			Bond Future	8.96	97.0183	96.7756	97.0183	113,032.00
12/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7247	7	7	7	0.00
12/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10420	11	10	11	0.00
12/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5212	5	5	5	1,054.00
12/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	506	1	1	1	300.00
12/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1443	2	1	2	300.00
12/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3083	3	3	3	0.00
12/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	140	0	0	0	300.00
12/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	536	0	1	0	0.00
12/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1368	1	1	1	0.00
12/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
12/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	21	0	0	0	0.00
12/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	2	0	0	0	0.00
12/05/2025	2030 On 06-November-25			Bond Future	9.04	98.8913	98.6441	98.8913	0.00
12/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2317	3	2	3	0.00
12/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1597	2	2	2	300.00
12/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3737	4	4	4	0.00
12/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	733	1	1	1	300.00
12/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	983	1	1	1	0.00
12/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	299	0	0	0	300.00
12/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1810	2	2	2	0.00
12/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	640	1	1	1	0.00
12/05/2025	2030 On 05-February-26			Bond Future	9.14	96.7352	96.4837	96.7352	0.00
12/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2154	2	2	2	0.00
12/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1049	1	1	1	0.00
12/05/2025	2030 On 07-May-26			Bond Future	9.28	98.5077	98.2520	98.5077	0.00
12/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1869	2	2	2	0.00
12/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1544	1	2	1	0.00
12/05/2025	2030 On 06-August-26			Bond Future	9.46	96.2894	96.0294	96.2894	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
12/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1403	2	1	2	0.00
12/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	2077	2	2	2	0.00
12/05/2025	2032 On 08-May-25			Bond Future	10.91	88.3048	88.3048	88.3048	0.00
12/05/2025	2032 On 07-August-25			Bond Future	9.79	95.8616	95.6020	95.8616	122,825.00
12/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9475	10	9	10	0.00
12/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	520	1	1	1	300.00
12/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1546	2	2	2	300.00
12/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3830	4	4	4	0.00
12/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	274	0	0	0	300.00
12/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1058	1	1	1	0.00
12/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2337	2	2	2	0.00
12/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	4	0	0	0	0.00
12/05/2025	2032 On 06-November-25			Bond Future	9.89	93.5507	93.2863	93.5507	0.00
12/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3208	3	3	3	0.00
12/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1765	2	2	2	300.00
12/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4772	5	5	5	0.00
12/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	790	1	1	1	300.00
12/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1739	2	2	2	0.00
12/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	494	0	0	0	300.00
12/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3010	3	3	3	0.00
12/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	918	1	1	1	0.00
12/05/2025	2032 On 05-February-26			Bond Future	10.02	95.3020	95.0330	95.3020	0.00
12/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2470	3	2	3	0.00
12/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1867	2	2	2	0.00
12/05/2025	2032 On 07-May-26			Bond Future	10.16	92.8892	92.6156	92.8892	0.00
12/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2361	3	2	3	0.00
12/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2449	2	2	2	0.00
12/05/2025	2032 On 06-August-26			Bond Future	10.33	94.5766	94.2984	94.5766	0.00
12/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2156	2	2	2	0.00
12/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2975	3	3	3	0.00
12/05/2025	2033 On 08-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
12/05/2025	2033 On 07-August-25			Bond Future	129.68	129.6516	129.6797	129.6516	1,648.00
12/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1030	1	1	1	0.00
12/05/2025	2033 On 07-August-25	128.65	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
12/05/2025	2033 On 06-November-25			Bond Future	130.67	130.6461	130.6749	130.6461	5,288.00
12/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2465	2	2	2	0.00
12/05/2025	2033 On 05-February-26			Bond Future	133.15	133.1244	133.1543	133.1244	0.00
12/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	274	0	0	0	0.00
12/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2033 On 07-May-26			Bond Future	134.06	134.0287	134.0600	134.0287	0.00
12/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	1100	1	1	1	0.00
12/05/2025	2033 On 06-August-26			Bond Future	136.53	136.5006	136.5330	136.5006	0.00
12/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2283	2	2	2	0.00
12/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2037 On 08-May-25			Bond Future	12.25	79.3518	79.3518	79.3518	0.00
12/05/2025	2037 On 07-August-25			Bond Future	11.21	82.8794	83.0033	82.8794	145,467.00
12/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9273	9	9	9	0.00
12/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5391	5	5	5	0.00
12/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2289	2	2	2	0.00
12/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	298	0	0	0	2,341.00
12/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	401	0	0	0	200.00
12/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3850	4	4	4	0.00
12/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1219	1	1	1	0.00
12/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	135	0	0	0	2,541.00
12/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	250	0	0	0	300.00
12/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1046	1	1	1	300.00
12/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3893	4	4	4	0.00
12/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2396	2	2	2	7,500.00
12/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1084	1	1	1	7,500.00
12/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	545	1	1	1	300.00
12/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2243	2	2	2	0.00
12/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4361	4	4	4	0.00
12/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2018	2	2	2	2,541.00
12/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5208	5	5	5	0.00
12/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	555	1	1	1	2,541.00
12/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3681	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
12/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1142	1	1	1	2,541.00
12/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4111	4	4	4	0.00
12/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	281	0	0	0	2,541.00
12/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	42	0	0	0	0.00
12/05/2025	2037 On 06-November-25			Bond Future	11.33	84.4794	84.6058	84.4794	0.00
12/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3232	3	3	3	0.00
12/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1398	1	1	1	300.00
12/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5229	5	5	5	0.00
12/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	527	1	1	1	300.00
12/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3251	3	3	3	0.00
12/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	877	1	1	1	300.00
12/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5267	5	5	5	0.00
12/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1633	2	2	2	0.00
12/05/2025	2037 On 05-February-26			Bond Future	11.47	81.8025	81.9316	81.8025	0.00
12/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2113	2	2	2	0.00
12/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1436	1	1	1	1,970.00
12/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5529	5	6	5	0.00
12/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2645	3	3	3	1,030.00
12/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7290	7	7	7	0.00
12/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4074	4	4	4	0.00
12/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	989	1	1	1	1,930.00
12/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2534	2	3	2	0.00
12/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3145	3	3	3	1,930.00
12/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5565	6	6	6	0.00
12/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2043	2	2	2	1,930.00
12/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	936	1	1	1	1,030.00
12/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3040	3	3	3	0.00
12/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1418	1	1	1	1,970.00
12/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4586	5	5	5	0.00
12/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3595	4	4	4	0.00
12/05/2025	2037 On 07-May-26			Bond Future	11.63	83.3002	83.4320	83.3002	0.00
12/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2450	2	2	2	0.00
12/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4100	4	4	4	0.00
12/05/2025	2037 On 06-August-26			Bond Future	11.81	80.5535	80.6881	80.5535	0.00
12/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3359	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3858	4	4	4	0.00
12/05/2025	2038 On 08-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
12/05/2025	2038 On 07-August-25			Bond Future	138.76	138.7262	138.7571	138.7262	2,397.00
12/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	803	1	1	1	0.00
12/05/2025	2038 On 06-November-25			Bond Future	141.47	141.4381	141.4698	141.4381	440.00
12/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2410	2	2	2	0.00
12/05/2025	2038 On 05-February-26			Bond Future	141.98	141.9459	141.9791	141.9459	0.00
12/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1221	1	1	1	0.00
12/05/2025	2038 On 07-May-26			Bond Future	144.62	144.5832	144.6177	144.5832	0.00
12/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	88	0	0	0	0.00
12/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2038 On 06-August-26			Bond Future	145.07	145.0330	145.0695	145.0330	0.00
12/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	349	0	0	0	0.00
12/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2040 On 08-May-25			Bond Future	12.63	78.4995	78.4995	78.4995	0.00
12/05/2025	2040 On 07-August-25			Bond Future	11.63	81.8702	82.0645	81.8702	63,452.00
12/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9115	9	9	9	0.00
12/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5769	6	6	6	0.00
12/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	347	0	0	0	250.00
12/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	166	0	0	0	400.00
12/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1062	1	1	1	400.00
12/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3065	3	3	3	0.00
12/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1939	2	2	2	0.00
12/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4825	5	5	5	0.00
12/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	478	0	0	0	250.00
12/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3745	4	4	4	0.00
12/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	437	0	0	0	0.00
12/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	918	1	1	1	400.00
12/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2465	3	2	3	0.00
12/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5360	6	5	6	0.00
12/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1538	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
12/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4249	4	4	4	0.00
12/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	296	0	0	0	0.00
12/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	72	0	0	0	0.00
12/05/2025	2040 On 06-November-25			Bond Future	11.76	83.4508	83.6488	83.4508	292.00
12/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2700	3	3	3	0.00
12/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2224	2	2	2	0.00
12/05/2025	2040 On 05-February-26			Bond Future	11.90	80.5040	80.7061	80.5040	0.00
12/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1914	2	2	2	0.00
12/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8054	8	8	8	0.00
12/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2815	3	3	3	475.00
12/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	954	1	1	1	475.00
12/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3288	3	3	3	0.00
12/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4328	4	4	4	0.00
12/05/2025	2040 On 07-May-26			Bond Future	12.06	81.9774	82.1837	81.9774	0.00
12/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2437	2	2	2	0.00
12/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4680	5	5	5	0.00
12/05/2025	2040 On 06-August-26			Bond Future	12.24	78.9556	79.1659	78.9556	0.00
12/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3861	4	4	4	0.00
12/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	4129	4	4	4	0.00
12/05/2025	2044 On 08-May-25			Bond Future	12.72	74.3248	74.3248	74.3248	0.00
12/05/2025	2044 On 07-August-25			Bond Future	11.87	76.8847	77.1116	76.8847	41,547.00
12/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8190	8	8	8	0.00
12/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	432	0	0	0	9,000.00
12/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1676	2	2	2	0.00
12/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	24	0	0	0	9,000.00
12/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2940	3	3	3	0.00
12/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1002	1	1	1	5,600.00
12/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1803	2	2	2	9,000.00
12/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3996	4	4	4	0.00
12/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8117	8	8	8	0.00
12/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	116	0	0	0	0.00
12/05/2025	2044 On 06-November-25			Bond Future	12.00	78.3690	78.6003	78.3690	71,530.00
12/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2120	2	2	2	0.00
12/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3168	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1975	2	2	2	5,600.00
12/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2808	3	3	3	0.00
12/05/2025	2044 On 05-February-26			Bond Future	12.14	75.4522	75.6883	75.4522	0.00
12/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1570	2	2	2	0.00
12/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5034	5	5	5	0.00
12/05/2025	2044 On 07-May-26			Bond Future	12.29	76.8331	77.0738	76.8331	0.00
12/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2242	2	2	2	0.00
12/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5120	5	5	5	0.00
12/05/2025	2044 On 06-August-26			Bond Future	12.46	73.8428	74.0882	73.8428	0.00
12/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3953	4	4	4	0.00
12/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4194	4	4	4	0.00
12/05/2025	2046 On 08-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
12/05/2025	2046 On 07-August-25			Bond Future	120.01	119.7155	120.0057	119.7155	11,914.00
12/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1316	1	1	1	0.00
12/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2046 On 06-November-25			Bond Future	120.09	119.7930	120.0893	119.7930	7,518.00
12/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5321	6	5	6	0.00
12/05/2025	2046 On 05-February-26			Bond Future	122.37	122.0648	122.3673	122.0648	0.00
12/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	717	0	1	0	0.00
12/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2046 On 07-May-26			Bond Future	122.33	122.0258	122.3350	122.0258	0.00
12/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2615	3	3	3	0.00
12/05/2025	2046 On 06-August-26			Bond Future	124.59	124.2745	124.5898	124.2745	0.00
12/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2210	2	2	2	0.00
12/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
12/05/2025	2050 On 08-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
12/05/2025	2050 On 07-August-25			Bond Future	118.66	118.6372	118.6636	118.6372	10,256.00
12/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1226	1	1	1	0.00
12/05/2025	2050 On 06-November-25			Bond Future	120.98	120.9564	120.9837	120.9564	5,780.00
12/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3436	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	2050 On 05-February-26			Bond Future	120.86	120.8279	120.8565	120.8279	0.00
12/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1963	2	2	2	0.00
12/05/2025	2050 On 07-May-26			Bond Future	123.10	123.0727	123.1025	123.0727	0.00
12/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	968	1	1	1	0.00
12/05/2025	2050 On 06-August-26			Bond Future	122.90	122.8731	122.9046	122.8731	0.00
12/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
12/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	365	0	0	0	0.00
12/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	AL37 On 08-May-25			Index Future	1107.83	1107.8320	1107.8320	1107.8320	0.00
12/05/2025	AL37 On 07-August-25			Index Future	1128.71	1131.3550	1128.7060	1131.3550	0.00
12/05/2025	AL37 On 06-November-25			Index Future	1150.51	1153.2020	1150.5070	1153.2020	0.00
12/05/2025	AL37 On 05-February-26			Index Future	1172.09	1174.8180	1172.0850	1174.8180	0.00
12/05/2025	AL37 On 07-May-26			Index Future	1193.64	1196.4090	1193.6390	1196.4090	0.00
12/05/2025	AL37 On 06-August-26			Index Future	1215.19	1218.0000	1215.1930	1218.0000	0.00
12/05/2025	AL7T On 08-May-25			Index Future	1305.41	1305.4120	1305.4120	1305.4120	0.00
12/05/2025	AL7T On 07-August-25			Index Future	1336.84	1290.5190	1336.8430	1290.5190	0.00
12/05/2025	AL7T On 06-November-25			Index Future	1362.66	1315.4400	1362.6640	1315.4400	0.00
12/05/2025	AL7T On 05-February-26			Index Future	1388.22	1340.0970	1388.2210	1340.0970	0.00
12/05/2025	AL7T On 07-May-26			Index Future	1413.75	1364.7250	1413.7490	1364.7250	0.00
12/05/2025	AL7T On 06-August-26			Index Future	1439.28	1389.3540	1439.2780	1389.3540	0.00
12/05/2025	ALBI On 08-May-25			Index Future	1117.99	1117.9880	1117.9880	1117.9880	0.00
12/05/2025	ALBI On 07-August-25			Index Future	1144.52	1122.6890	1144.5240	1122.6890	77.00
12/05/2025	ALBI On 06-November-25			Index Future	1166.63	1144.3680	1166.6300	1144.3680	0.00
12/05/2025	ALBI On 05-February-26			Index Future	1188.51	1165.8180	1188.5100	1165.8180	0.00
12/05/2025	ALBI On 07-May-26			Index Future	1210.37	1187.2440	1210.3660	1187.2440	0.00
12/05/2025	ALBI On 06-August-26			Index Future	1232.22	1208.6700	1232.2220	1208.6700	0.00
12/05/2025	C002 On 31-March-32			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
12/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	C442 On 25-April-42			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
12/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	ES33 On 08-May-25			Bond Future	12.73	74.7720	74.7720	74.7720	0.00
12/05/2025	ES33 On 07-August-25			Bond Future	11.41	82.6729	82.7270	82.6729	0.00
12/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8922	9	9	9	0.00
12/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
12/05/2025	ES33 On 06-November-25			Bond Future	11.57	80.4929	80.5483	80.4929	0.00
12/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1898	2	2	2	0.00
12/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
12/05/2025	ES33 On 05-February-26			Bond Future	11.75	82.0184	82.0751	82.0184	0.00
12/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
12/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1120	1	1	1	0.00
12/05/2025	ES33 On 07-May-26			Bond Future	11.95	79.7451	79.8032	79.7451	0.00
12/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
12/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1077	1	1	1	0.00
12/05/2025	ES33 On 06-August-26			Bond Future	12.17	81.2109	81.2703	81.2109	0.00
12/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
12/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	598	1	1	1	0.00
12/05/2025	ES42 On 08-May-25			Bond Future	13.25	68.6309	68.6309	68.6309	0.00
12/05/2025	ES42 On 07-August-25			Bond Future	12.08	76.8749	77.0592	76.8749	0.00
12/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8787	9	9	9	0.00
12/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
12/05/2025	ES42 On 06-November-25			Bond Future	12.21	74.1123	74.3003	74.1123	0.00
12/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	966	1	1	1	0.00
12/05/2025	ES42 On 06-November-25	12.39	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
12/05/2025	ES42 On 05-February-26			Bond Future	12.36	75.5158	75.7076	75.5158	0.00
12/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
12/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2892	3	3	3	0.00
12/05/2025	ES42 On 07-May-26			Bond Future	12.53	72.6520	72.8477	72.6520	0.00
12/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
12/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1794	2	2	2	0.00
12/05/2025	ES42 On 06-August-26			Bond Future	12.71	73.9846	74.1843	73.9846	0.00
12/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0	0	0	0	0.00
12/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	290	0	0	0	0.00
12/05/2025	GOVI On 08-May-25			GOVI	1101.87	1101.8720	1101.8720	1101.8720	0.00
12/05/2025	GOVI On 07-August-25			GOVI	1127.76	1127.3590	1127.7570	1127.3590	654.00
12/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1167570	116	117	116	0.00
12/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
12/05/2025	GOVI On 06-November-25			GOVI	1149.54	1149.1290	1149.5390	1149.1290	0.00
12/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	375390	37	38	37	0.00
12/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
12/05/2025	GOVI On 05-February-26			GOVI	1171.10	1170.6680	1171.0990	1170.6680	0.00
12/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	210990	21	21	21	0.00
12/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
12/05/2025	GOVI On 07-May-26			GOVI	1192.64	1192.1830	1192.6350	1192.1830	0.00
12/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	156350	15	16	15	0.00
12/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
12/05/2025	GOVI On 06-August-26			GOVI	1214.17	1213.6980	1214.1700	1213.6980	0.00
12/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	251700	25	25	25	0.00
12/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
12/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2025	IGOV On 08-May-25			Index Future	374.34	374.3390	374.3390	374.3390	0.00
12/05/2025	IGOV On 07-August-25			Index Future	381.31	381.0310	381.3090	381.0310	713.00
12/05/2025	IGOV On 06-November-25			Index Future	388.77	388.4810	388.7650	388.4810	8.00
12/05/2025	IGOV On 05-February-26			Index Future	396.15	395.8520	396.1460	395.8520	0.00
12/05/2025	IGOV On 07-May-26			Index Future	403.52	403.2150	403.5200	403.2150	0.00
12/05/2025	IGOV On 06-August-26			Index Future	410.89	410.5790	410.8930	410.5790	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
12/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
12/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
12/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/05/2025	R033 On 08-May-25			Bond Future	10.33	99.4019	99.4019	99.4019	0.00
12/05/2025	R033 On 07-August-25			Bond Future	9.93	104.3130	104.0138	104.3130	6,781.00
12/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2758	3	3	3	0.00
12/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	667	1	1	1	0.00
12/05/2025	R033 On 06-November-25			Bond Future	10.03	101.2824	100.9777	101.2824	0.00
12/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2886	3	3	3	0.00
12/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1364	1	1	1	0.00
12/05/2025	R033 On 05-February-26			Bond Future	10.15	103.1782	102.8681	103.1782	0.00
12/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3415	4	3	4	0.00
12/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1757	2	2	2	0.00
12/05/2025	R033 On 07-May-26			Bond Future	10.29	100.0257	99.7104	100.0257	0.00
12/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3006	3	3	3	0.00
12/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2584	2	3	2	0.00
12/05/2025	R033 On 06-August-26			Bond Future	10.45	101.8417	101.5210	101.8417	0.00
12/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2527	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3461	3	3	3	0.00
12/05/2025	R035 On 08-May-25			Bond Future	11.78	85.1271	85.1271	85.1271	0.00
12/05/2025	R035 On 07-August-25			Bond Future	10.61	93.6729	93.7082	93.6729	70,489.00
12/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10352	10	10	10	0.00
12/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4111	4	4	4	0.00
12/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	405	0	0	0	300.00
12/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1437	1	1	1	300.00
12/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4286	4	4	4	0.00
12/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	388	0	0	0	300.00
12/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1602	2	2	2	0.00
12/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3385	3	3	3	0.00
12/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	421	0	0	0	17,500.00
12/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	16	0	0	0	0.00
12/05/2025	R035 On 06-November-25			Bond Future	10.73	90.9761	91.0122	90.9761	10,866.00
12/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3764	4	4	4	0.00
12/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4634	5	5	5	0.00
12/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	518	1	1	1	2,000.00
12/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1446	1	1	1	2,000.00
12/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1378	1	1	1	2,000.00
12/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2861	3	3	3	2,000.00
12/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6933	7	7	7	0.00
12/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	749	1	1	1	300.00
12/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1793	2	2	2	300.00
12/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5594	6	6	6	0.00
12/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6763	7	7	7	0.00
12/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4712	5	5	5	0.00
12/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2894	3	3	3	250.00
12/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	930	1	1	1	250.00
12/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1699	2	2	2	0.00
12/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	495	1	0	1	250.00
12/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	707	1	1	1	300.00
12/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2580	3	3	3	0.00
12/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4311	4	4	4	0.00
12/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	471	0	0	0	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
12/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1719	2	2	2	0.00
12/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3000	3	3	3	0.00
12/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3096	3	3	3	0.00
12/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5049	5	5	5	0.00
12/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	953	1	1	1	2,000.00
12/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1263	1	1	1	0.00
12/05/2025	R035 On 05-February-26			Bond Future	10.86	92.6794	92.7166	92.6794	0.00
12/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2513	3	3	3	0.00
12/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1645	2	2	2	2,000.00
12/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2942	3	3	3	2,000.00
12/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8372	8	8	8	0.00
12/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	596	1	1	1	2,000.00
12/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2535	3	3	3	0.00
12/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3893	4	4	4	0.00
12/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2891	3	3	3	0.00
12/05/2025	R035 On 07-May-26			Bond Future	11.01	89.8741	89.9123	89.8741	0.00
12/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2676	3	3	3	0.00
12/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3424	3	3	3	0.00
12/05/2025	R035 On 06-August-26			Bond Future	11.17	91.5069	91.5462	91.5069	0.00
12/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3171	3	3	3	0.00
12/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3705	4	4	4	0.00
12/05/2025	R038 On 08-May-25			Bond Future	11.24	98.7975	98.7975	98.7975	0.00
12/05/2025	R038 On 07-August-25			Bond Future	11.26	101.2771	101.4219	101.2771	6,386.00
12/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1723	2	2	2	0.00
12/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1822	2	2	2	0.00
12/05/2025	R038 On 06-November-25			Bond Future	11.38	97.7466	97.8943	97.7466	0.00
12/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2130	2	2	2	0.00
12/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1404	1	1	1	1,770.00
12/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6638	7	7	7	0.00
12/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	851	1	1	1	1,770.00
12/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4037	4	4	4	0.00
12/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3056	3	3	3	0.00
12/05/2025	R038 On 05-February-26			Bond Future	11.53	99.5758	99.7267	99.5758	0.00
12/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2896	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3454	4	3	4	0.00
12/05/2025	R038 On 07-May-26			Bond Future	11.69	95.9154	96.0695	95.9154	0.00
12/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2886	3	3	3	0.00
12/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4665	5	5	5	0.00
12/05/2025	R038 On 06-August-26			Bond Future	11.86	97.6556	97.8129	97.6556	0.00
12/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3902	4	4	4	0.00
12/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4446	5	4	5	0.00
12/05/2025	R053 On 08-May-25			Bond Future	12.64	93.5672	93.5672	93.5672	0.00
12/05/2025	R053 On 07-August-25			Bond Future	11.76	102.8736	103.1346	102.8736	22,570.00
12/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10493	10	10	10	0.00
12/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	192	0	0	0	0.00
12/05/2025	R053 On 06-November-25			Bond Future	11.88	98.9956	99.2618	98.9956	0.00
12/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2850	3	3	3	0.00
12/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3803	4	4	4	0.00
12/05/2025	R053 On 05-February-26			Bond Future	12.01	100.8480	101.1195	100.8480	0.00
12/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2276	2	2	2	0.00
12/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6490	7	6	7	0.00
12/05/2025	R053 On 07-May-26			Bond Future	12.16	96.8335	97.1105	96.8335	0.00
12/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3081	3	3	3	0.00
12/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6746	7	7	7	0.00
12/05/2025	R053 On 06-August-26			Bond Future	12.31	98.5898	98.8722	98.5898	0.00
12/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5341	5	5	5	0.00
12/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5580	6	6	6	0.00
12/05/2025	R186 On 08-May-25			Bond Future	8.48	107.0830	107.0830	107.0830	0.00
12/05/2025	R186 On 07-August-25			Bond Future	8.07	104.5559	104.5414	104.5559	180,617.00
12/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2057	2	2	2	0.00
12/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1484	1	1	1	1,983.00
12/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2767	3	3	3	0.00
12/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
12/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	10	0	0	0	0.00
12/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	3	0	0	0	0.00
12/05/2025	R186 On 06-November-25			Bond Future	8.12	106.5747	106.5601	106.5747	447.00
12/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	309	0	0	0	0.00
12/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	300	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
12/05/2025	R186 On 05-February-26			Bond Future	8.29	103.2643	103.2498	103.2643	0.00
12/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	402	0	0	0	0.00
12/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	285	0	0	0	0.00
12/05/2025	R186 On 07-May-26			Bond Future	8.67	105.1568	105.1425	105.1568	0.00
12/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	307	0	0	0	0.00
12/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	295	0	0	0	0.00
12/05/2025	R186 On 06-August-26			Bond Future	9.59	101.7617	101.7476	101.7617	0.00
12/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	67	0	0	0	0.00
12/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	429	0	0	0	0.00
12/05/2025	R202 On 08-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
12/05/2025	R202 On 07-August-25			Bond Future	268.97	268.9102	268.9698	268.9102	1,405.00
12/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
12/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2630	3	3	3	0.00
12/05/2025	R202 On 06-November-25			Bond Future	274.23	274.1673	274.2284	274.1673	460.00
12/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
12/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1412	1	1	1	0.00
12/05/2025	R202 On 05-February-26			Bond Future	274.08	274.0124	274.0766	274.0124	0.00
12/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
12/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3743	4	4	4	0.00
12/05/2025	R202 On 07-May-26			Bond Future	279.17	279.1043	279.1709	279.1043	0.00
12/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1621	2	2	2	0.00
12/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
12/05/2025	R202 On 06-August-26			Bond Future	278.86	278.7928	278.8638	278.7928	0.00
12/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	4	0	0	0	0.00
12/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
12/05/2025	R209 On 08-May-25			Bond Future	11.89	66.7798	66.7798	66.7798	0.00
12/05/2025	R209 On 07-August-25			Bond Future	10.94	73.1326	73.1896	73.1326	10,920.00
12/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7950	8	8	8	0.00
12/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	38	0	0	0	0.00
12/05/2025	R209 On 06-November-25			Bond Future	11.06	71.3918	71.4501	71.3918	6,367.00
12/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2616	3	3	3	0.00
12/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1595	2	2	2	0.00
12/05/2025	R209 On 05-February-26			Bond Future	11.19	72.7282	72.7879	72.7282	0.00
12/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1911	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
12/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3135	3	3	3	0.00
12/05/2025	R209 On 07-May-26			Bond Future	11.33	70.9101	70.9711	70.9101	0.00
12/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2267	2	2	2	0.00
12/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3466	4	3	4	0.00
12/05/2025	R209 On 06-August-26			Bond Future	11.48	72.1983	72.2607	72.1983	0.00
12/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3027	3	3	3	0.00
12/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3433	3	3	3	0.00
12/05/2025	R210 On 08-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
12/05/2025	R210 On 07-August-25			Bond Future	251.60	251.7617	251.6042	251.7617	967.00
12/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3164	3	3	3	0.00
12/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
12/05/2025	R210 On 06-November-25			Bond Future	253.09	253.2533	253.0934	253.2533	300.00
12/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	953	1	1	1	0.00
12/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
12/05/2025	R210 On 05-February-26			Bond Future	257.89	258.0568	257.8948	258.0568	0.00
12/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4795	5	5	5	0.00
12/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
12/05/2025	R210 On 07-May-26			Bond Future	259.19	259.3560	259.1930	259.3560	0.00
12/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3793	4	4	4	0.00
12/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
12/05/2025	R210 On 06-August-26			Bond Future	263.97	264.1378	263.9728	264.1378	0.00
12/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4133	4	4	4	0.00
12/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
12/05/2025	R213 On 08-May-25			Bond Future	10.52	86.3898	86.3898	86.3898	0.00
12/05/2025	R213 On 07-August-25			Bond Future	9.38	93.2004	93.0147	93.2004	14,899.00
12/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8550	9	9	9	0.00
12/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	2	0	0	0	0.00
12/05/2025	R213 On 06-November-25			Bond Future	9.47	91.4464	91.2572	91.4464	77,772.00
12/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2916	3	3	3	0.00
12/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	728	1	1	1	0.00
12/05/2025	R213 On 05-February-26			Bond Future	9.59	93.1590	92.9666	93.1590	0.00
12/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2404	3	2	3	0.00
12/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1308	1	1	1	0.00
12/05/2025	R213 On 07-May-26			Bond Future	9.72	91.3150	91.1194	91.3150	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
12/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2134	2	2	2	0.00
12/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1860	2	2	2	0.00
12/05/2025	R213 On 06-August-26			Bond Future	9.88	92.9756	92.7768	92.9756	0.00
12/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1833	2	2	2	0.00
12/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2472	2	2	2	0.00
12/05/2025	R214 On 08-May-25			Bond Future	12.40	60.8143	60.8143	60.8143	0.00
12/05/2025	R214 On 07-August-25			Bond Future	11.48	67.0285	67.1956	67.0285	8,388.00
12/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7196	7	7	7	0.00
12/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	87	0	0	0	0.00
12/05/2025	R214 On 06-November-25			Bond Future	11.59	65.0229	65.1933	65.0229	31,342.00
12/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2240	2	2	2	0.00
12/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1979	2	2	2	0.00
12/05/2025	R214 On 05-February-26			Bond Future	11.72	66.2403	66.4141	66.2403	0.00
12/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1538	1	2	1	0.00
12/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3899	4	4	4	0.00
12/05/2025	R214 On 07-May-26			Bond Future	11.85	64.1556	64.3329	64.1556	0.00
12/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2239	2	2	2	0.00
12/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3849	4	4	4	0.00
12/05/2025	R214 On 06-August-26			Bond Future	12.00	65.3210	65.5018	65.3210	0.00
12/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3380	3	3	3	0.00
12/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3504	4	4	4	0.00
12/05/2025	R248 On 08-May-25			Bond Future	12.60	73.0565	73.0565	73.0565	0.00
12/05/2025	R248 On 07-August-25			Bond Future	11.83	79.5629	79.7954	79.5629	211,228.00
12/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7905	8	8	8	0.00
12/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	144	0	0	0	0.00
12/05/2025	R248 On 06-November-25			Bond Future	11.96	76.6570	76.8941	76.6570	18,439.00
12/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1935	2	2	2	0.00
12/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3283	3	3	3	0.00
12/05/2025	R248 On 05-February-26			Bond Future	12.10	78.0920	78.3339	78.0920	0.00
12/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1452	1	1	1	0.00
12/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5426	6	5	6	0.00
12/05/2025	R248 On 07-May-26			Bond Future	12.24	75.0821	75.3287	75.0821	260.00
12/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2277	2	2	2	0.00
12/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5429	6	5	6	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
12/05/2025	R248 On 06-August-26			Bond Future	12.40	76.4452	76.6966	76.4452	0.00
12/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4074	4	4	4	0.00
12/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4227	4	4	4	0.00
12/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00