



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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	2029 On 05-February-26			Bond Future	144.96	145.0093	144.9598	145.0093	1,850.00
12/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4850	5	5	5	0.00
12/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2029 On 07-May-26			Bond Future	146.13	146.1797	146.1260	146.1797	2,542.00
12/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4306	4	4	4	0.00
12/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2029 On 06-August-26			Bond Future	148.80	148.8531	148.8003	148.8531	0.00
12/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4700	5	5	5	0.00
12/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2029 On 05-November-26			Bond Future	149.94	150.0066	149.9448	150.0066	0.00
12/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2385	2	2	2	0.00
12/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	2029 On 04-February-27			Bond Future	152.56	152.6266	152.5599	152.6266	0.00
12/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2840	3	3	3	0.00
12/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2030 On 05-February-26			Bond Future	7.61	101.3832	101.5252	101.3832	164,146.00
12/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6147	6	6	6	0.00
12/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2030 On 07-May-26			Bond Future	7.65	103.1971	103.3393	103.1971	5,487.00
12/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5440	5	5	5	0.00
12/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	822	1	1	1	1,000.00
12/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1287	1	1	1	0.00
12/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	153	0	0	0	1,000.00
12/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	619	1	1	1	0.00
12/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	414	1	0	1	1,000.00
12/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1567	2	2	2	0.00
12/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	28	0	0	0	0.00
12/12/2025	2030 On 06-August-26			Bond Future	7.69	101.0502	101.1963	101.0502	19,282.00
12/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4616	4	5	4	0.00
12/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	258	0	0	0	1,000.00
12/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	941	1	1	1	1,000.00
12/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1664	2	2	2	0.00
12/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	546	1	1	1	1,000.00
12/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	869	1	1	1	0.00
12/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1705	2	2	2	0.00
12/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	123	0	0	0	0.00
12/12/2025	2030 On 05-November-26			Bond Future	7.73	102.8146	102.9577	102.8146	0.00
12/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2359	2	2	2	0.00
12/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	517	1	1	1	0.00
12/12/2025	2030 On 04-February-27			Bond Future	7.80	100.5786	100.7215	100.5786	0.00
12/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1169	1	1	1	0.00
12/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1112	1	1	1	0.00
12/12/2025	2031 On 05-February-26			Bond Future	112.73	112.6835	112.7318	112.6835	1,156.00
12/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1025	1	1	1	0.00
12/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	53	0	0	0	0.00
12/12/2025	2031 On 07-May-26			Bond Future	114.77	114.7272	114.7737	114.7272	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1123	1	1	1	0.00
12/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	189	0	0	0	0.00
12/12/2025	2031 On 06-August-26			Bond Future	114.45	114.4023	114.4511	114.4023	680.00
12/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1033	1	1	1	0.00
12/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	392	0	0	0	0.00
12/12/2025	2031 On 05-November-26			Bond Future	116.47	116.4266	116.4702	116.4266	0.00
12/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4982	5	5	5	0.00
12/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
12/12/2025	2031 On 04-February-27			Bond Future	116.04	116.0017	116.0429	116.0017	0.00
12/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	747	1	1	1	0.00
12/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	884	1	1	1	0.00
12/12/2025	2032 On 05-February-26			Bond Future	8.00	103.9889	104.1885	103.9889	127,196.00
12/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9758	10	10	10	0.00
12/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2032 On 07-May-26			Bond Future	8.04	101.6904	101.8913	101.6904	37,710.00
12/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9214	9	9	9	0.00
12/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	27	0	0	0	0.00
12/12/2025	2032 On 06-August-26			Bond Future	8.09	103.5255	103.7312	103.5255	0.00
12/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8705	9	9	9	0.00
12/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	91	0	0	0	0.00
12/12/2025	2032 On 05-November-26			Bond Future	8.14	101.1757	101.3796	101.1757	0.00
12/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4771	5	5	5	0.00
12/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	502	1	1	1	0.00
12/12/2025	2032 On 04-February-27			Bond Future	8.21	102.9170	103.1218	102.9170	0.00
12/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2433	2	2	2	0.00
12/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1344	1	1	1	0.00
12/12/2025	2033 On 05-February-26			Bond Future	142.69	142.6894	142.6854	142.6894	2,698.00
12/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9805	10	10	10	0.00
12/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2033 On 07-May-26			Bond Future	143.71	143.7153	143.7080	143.7153	10,592.00
12/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8548	9	9	9	0.00
12/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2033 On 06-August-26			Bond Future	146.34	146.3436	146.3380	146.3436	0.00
12/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12088	12	12	12	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
12/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2033 On 05-November-26			Bond Future	147.34	147.3493	147.3358	147.3493	0.00
12/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10076	10	10	10	0.00
12/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2033 On 04-February-27			Bond Future	149.91	149.9231	149.9056	149.9231	0.00
12/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7196	7	7	7	0.00
12/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2037 On 05-February-26			Bond Future	8.84	97.6693	97.8815	97.6693	122,427.00
12/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14468	14	14	14	0.00
12/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20060	20	20	20	0.00
12/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12801	13	13	13	1,970.00
12/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17981	18	18	18	0.00
12/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15339	15	15	15	0.00
12/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11377	11	11	11	0.00
12/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22303	22	22	22	0.00
12/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15555	15	16	15	1,030.00
12/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5404	5	5	5	0.00
12/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8136	8	8	8	0.00
12/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	16	0	0	0	11,500.00
12/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	72	0	0	0	11,500.00
12/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
12/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	3	0	0	0	0.00
12/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
12/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	1	0	0	0	0.00
12/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2037 On 07-May-26			Bond Future	8.90	99.4168	99.6306	99.4168	87,488.00
12/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14570	14	15	14	0.00
12/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20084	20	20	20	0.00
12/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12581	12	13	12	142.00
12/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1991	2	2	2	1,500.00
12/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4406	4	4	4	1,500.00

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12/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7592	7	8	7	0.00
12/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	214	0	0	0	1,500.00
12/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	552	1	1	1	0.00
12/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1315	2	1	2	0.00
12/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
12/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	54	0	0	0	0.00
12/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	22	0	0	0	0.00
12/12/2025	2037 On 06-August-26			Bond Future	8.96	96.9511	97.1700	96.9511	2,539.00
12/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16031	16	16	16	0.00
12/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13947	14	14	14	0.00
12/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10816	11	11	11	0.00
12/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7187	7	7	7	2,541.00
12/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	262	0	0	0	2,541.00
12/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	570	1	1	1	0.00
12/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	109	0	0	0	2,541.00
12/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	48	0	0	0	0.00
12/12/2025	2037 On 05-November-26			Bond Future	9.03	98.6436	98.8610	98.6436	0.00
12/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10084	10	10	10	0.00
12/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11159	11	11	11	0.00
12/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8095	8	8	8	0.00
12/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4339	4	4	4	4,490.00
12/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	751	1	1	1	4,490.00
12/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1607	2	2	2	0.00
12/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	431	0	0	0	4,490.00
12/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	521	1	1	1	0.00
12/12/2025	2037 On 04-February-27			Bond Future	9.10	96.0849	96.3036	96.0849	0.00
12/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4380	4	4	4	0.00
12/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1867	2	2	2	0.00
12/12/2025	2038 On 05-February-26			Bond Future	157.47	157.4730	157.4682	157.4730	2,539.00
12/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14268	14	14	14	0.00
12/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2038 On 07-May-26			Bond Future	160.32	160.3290	160.3207	160.3290	440.00
12/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15791	16	16	16	0.00
12/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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12/12/2025	2038 On 06-August-26			Bond Future	161.05	161.0613	161.0547	161.0613	0.00
12/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16335	16	16	16	0.00
12/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2038 On 05-November-26			Bond Future	163.90	163.9121	163.8969	163.9121	0.00
12/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17587	18	18	18	0.00
12/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2038 On 04-February-27			Bond Future	164.52	164.5437	164.5238	164.5437	0.00
12/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10694	11	11	11	0.00
12/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2040 On 05-February-26			Bond Future	9.23	98.3949	98.4774	98.3949	77,004.00
12/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15357	15	15	15	0.00
12/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13286	13	13	13	0.00
12/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8119	8	8	8	680.00
12/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10752	11	11	11	0.00
12/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24871	25	25	25	0.00
12/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17299	17	17	17	475.00
12/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4416	4	4	4	14,000.00
12/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7381	7	7	7	0.00
12/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	491	1	0	1	13,500.00
12/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	988	1	1	1	14,000.00
12/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1940	2	2	2	0.00
12/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	630	1	1	1	13,500.00
12/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1199	1	1	1	0.00
12/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1865	2	2	2	0.00
12/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	37	0	0	0	14,000.00
12/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	163	0	0	0	0.00
12/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
12/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	7	0	0	0	8,180.00
12/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	2	0	0	0	680.00
12/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	26	0	0	0	0.00
12/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2040 On 07-May-26			Bond Future	9.29	100.1554	100.2371	100.1554	0.00
12/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15843	16	16	16	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
12/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12611	13	13	13	0.00
12/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18940	19	19	19	0.00
12/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16130	16	16	16	0.00
12/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10039	10	10	10	1,460.00
12/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20618	21	21	21	0.00
12/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17887	18	18	18	0.00
12/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	12	0	0	0	0.00
12/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	109	0	0	0	0.00
12/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	3	0	0	0	0.00
12/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	28	0	0	0	1,460.00
12/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	197	0	0	0	0.00
12/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	7	0	0	0	1,460.00
12/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	32	0	0	0	0.00
12/12/2025	2040 On 06-August-26			Bond Future	9.36	97.4523	97.5368	97.4523	7,265.00
12/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18157	18	18	18	0.00
12/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	54	0	0	0	0.00
12/12/2025	2040 On 05-November-26			Bond Future	9.43	99.1535	99.2341	99.1535	0.00
12/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11481	12	11	12	0.00
12/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12664	13	13	13	0.00
12/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9278	9	9	9	0.00
12/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5101	5	5	5	2,300.00
12/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	818	1	1	1	2,300.00
12/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1708	2	2	2	0.00
12/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	478	1	0	1	2,300.00
12/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	573	1	1	1	0.00
12/12/2025	2040 On 04-February-27			Bond Future	9.51	96.3530	96.4324	96.3530	0.00
12/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5167	5	5	5	0.00
12/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2251	2	2	2	0.00
12/12/2025	2043 On 05-February-26			Bond Future	122.91	122.9180	122.9141	122.9180	0.00
12/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	13254	13	13	13	0.00
12/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2043 On 07-May-26			Bond Future	125.14	125.1473	125.1405	125.1473	0.00
12/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13440	13	13	13	0.00
12/12/2025	2043 On 07-May-26	111.70	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
12/12/2025	2043 On 06-August-26			Bond Future	124.58	124.5816	124.5763	124.5816	0.00
12/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	13697	14	14	14	0.00
12/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
12/12/2025	2043 On 05-November-26			Bond Future	126.77	126.7861	126.7739	126.7861	0.00
12/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13938	14	14	14	0.00
12/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	4	0	0	0	0.00
12/12/2025	2043 On 04-February-27			Bond Future	126.09	126.1044	126.0887	126.1044	0.00
12/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8656	9	9	9	0.00
12/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	197	0	0	0	0.00
12/12/2025	2044 On 05-February-26			Bond Future	9.43	94.2973	94.4272	94.2973	60,313.00
12/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15276	15	15	15	0.00
12/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14901	15	15	15	0.00
12/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14586	14	15	14	0.00
12/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13309	13	13	13	0.00
12/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10997	11	11	11	9,000.00
12/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5188	5	5	5	9,000.00
12/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4693	5	5	5	0.00
12/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	166	0	0	0	0.00
12/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	131	0	0	0	0.00
12/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	3	0	0	0	4,500.00
12/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	2	0	0	0	9,000.00
12/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	2	0	0	0	4,500.00
12/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	9	0	0	0	0.00
12/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	1	0	0	0	0.00
12/12/2025	2044 On 07-May-26			Bond Future	9.49	95.9844	96.1144	95.9844	64,878.00
12/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16208	16	16	16	0.00
12/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4827	5	5	5	0.00
12/12/2025	2044 On 07-May-26		Call	Bond Future	954.53	0.9006	0.9545	0.9006	0.00
12/12/2025	2044 On 07-May-26		Put	Bond Future	4840.09	4.9162	4.8401	4.9162	0.00
12/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	845	1	1	1	15,000.00
12/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	46	0	0	0	0.00
12/12/2025	2044 On 06-August-26			Bond Future	9.56	93.3314	93.4650	93.3314	7,681.00
12/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19196	19	19	19	0.00
12/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	61	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
12/12/2025	2044 On 05-November-26			Bond Future	9.63	94.9606	95.0914	94.9606	0.00
12/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12691	13	13	13	0.00
12/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	573	1	1	1	0.00
12/12/2025	2044 On 04-February-27			Bond Future	9.70	92.2131	92.3437	92.2131	0.00
12/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5850	6	6	6	0.00
12/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2275	3	2	3	0.00
12/12/2025	2046 On 05-February-26			Bond Future	141.21	141.1096	141.2104	141.1096	12,410.00
12/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19560	19	20	19	0.00
12/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2046 On 07-May-26			Bond Future	141.47	141.3753	141.4749	141.3753	5,789.00
12/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16525	16	17	16	0.00
12/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2046 On 06-August-26			Bond Future	144.06	143.9607	144.0639	143.9607	0.00
12/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21684	22	22	22	0.00
12/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2046 On 05-November-26			Bond Future	144.28	144.1804	144.2777	144.1804	0.00
12/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18798	19	19	19	0.00
12/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2046 On 04-February-27			Bond Future	146.79	146.6977	146.7929	146.6977	0.00
12/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15703	16	16	16	0.00
12/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2050 On 05-February-26			Bond Future	142.38	141.8939	142.3778	141.8939	11,608.00
12/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19558	19	20	19	0.00
12/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2050 On 07-May-26			Bond Future	144.96	144.4675	144.9568	144.4675	4,988.00
12/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20887	20	21	20	0.00
12/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2050 On 06-August-26			Bond Future	145.16	144.6591	145.1592	144.6591	0.00
12/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21889	21	22	21	0.00
12/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2050 On 05-November-26			Bond Future	147.72	147.2197	147.7207	147.2197	0.00
12/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23881	23	24	23	0.00
12/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
12/12/2025	2050 On 04-February-27			Bond Future	147.81	147.3046	147.8105	147.3046	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
12/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15421	15	15	15	0.00
12/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
12/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	AL37 On 05-February-26			Index Future	1255.29	1253.2810	1255.2880	1253.2810	0.00
12/12/2025	AL37 On 07-May-26			Index Future	1277.72	1275.7050	1277.7190	1275.7050	0.00
12/12/2025	AL37 On 06-August-26			Index Future	1300.55	1298.4860	1300.5520	1298.4860	0.00
12/12/2025	AL37 On 05-November-26			Index Future	1323.47	1321.4370	1323.4700	1321.4370	0.00
12/12/2025	AL37 On 04-February-27			Index Future	1346.27	1344.2400	1346.2740	1344.2400	0.00
12/12/2025	AL7T On 05-February-26			Index Future	1613.89	1610.8310	1613.8930	1610.8310	0.00
12/12/2025	AL7T On 07-May-26			Index Future	1642.73	1639.6530	1642.7320	1639.6530	0.00
12/12/2025	AL7T On 06-August-26			Index Future	1672.09	1668.9330	1672.0880	1668.9330	0.00
12/12/2025	AL7T On 05-November-26			Index Future	1701.55	1698.4320	1701.5530	1698.4320	0.00
12/12/2025	AL7T On 04-February-27			Index Future	1730.87	1727.7400	1730.8710	1727.7400	0.00
12/12/2025	ALBI On 05-February-26			Index Future	1357.94	1356.0050	1357.9430	1356.0050	79.00
12/12/2025	ALBI On 07-May-26			Index Future	1382.21	1380.2680	1382.2090	1380.2680	0.00
12/12/2025	ALBI On 06-August-26			Index Future	1406.91	1404.9160	1406.9090	1404.9160	0.00
12/12/2025	ALBI On 05-November-26			Index Future	1431.70	1429.7480	1431.7010	1429.7480	0.00
12/12/2025	ALBI On 04-February-27			Index Future	1456.37	1454.4200	1456.3700	1454.4200	0.00
12/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	CC42 On 31-March-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
12/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	ES33 On 05-February-26			Bond Future	8.93	95.0783	95.2670	95.0783	0.00
12/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12072	12	12	12	0.00
12/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
12/12/2025	ES33 On 07-May-26			Bond Future	9.01	93.0093	93.1993	93.0093	0.00
12/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12319	12	12	12	0.00
12/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
12/12/2025	ES33 On 06-August-26			Bond Future	9.08	94.7099	94.9045	94.7099	0.00
12/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13036	13	13	13	0.00
12/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
12/12/2025	ES33 On 05-November-26			Bond Future	9.17	92.5937	92.7868	92.5937	0.00
12/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7458	7	7	7	0.00
12/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
12/12/2025	ES33 On 04-February-27			Bond Future	9.28	94.2079	94.4019	94.2079	0.00
12/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1905	2	2	2	0.00
12/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
12/12/2025	ES42 On 05-February-26			Bond Future	9.66	93.0370	93.0804	93.0370	0.00
12/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14481	14	14	14	0.00
12/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
12/12/2025	ES42 On 07-May-26			Bond Future	9.73	90.4601	90.5021	90.4601	0.00
12/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15861	16	16	16	0.00
12/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
12/12/2025	ES42 On 06-August-26			Bond Future	9.81	92.1137	92.1576	92.1137	0.00
12/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17683	18	18	18	0.00
12/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
12/12/2025	ES42 On 05-November-26			Bond Future	9.88	89.4797	89.5196	89.4797	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
12/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11555	12	12	12	0.00
12/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
12/12/2025	ES42 On 04-February-27			Bond Future	9.97	91.0379	91.0761	91.0379	0.00
12/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2216	2	2	2	0.00
12/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
12/12/2025	GOVI On 05-February-26			GOVI	1332.70	1330.8340	1332.7000	1330.8340	606.00
12/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1827000	181	183	181	0.00
12/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
12/12/2025	GOVI On 07-May-26			GOVI	1356.52	1354.6460	1356.5150	1354.6460	42.00
12/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1795150	178	180	178	0.00
12/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
12/12/2025	GOVI On 06-August-26			GOVI	1380.76	1378.8360	1380.7550	1378.8360	0.00
12/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1917550	190	192	190	0.00
12/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
12/12/2025	GOVI On 05-November-26			GOVI	1405.09	1403.2070	1405.0870	1403.2070	0.00
12/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1280870	126	128	126	0.00
12/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
12/12/2025	GOVI On 04-February-27			GOVI	1429.30	1427.4210	1429.2970	1427.4210	0.00
12/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	602970	58	60	58	0.00
12/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
12/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2025	I258 On 05-February-26			Bond Future	128.39	127.8470	128.3864	127.8470	0.00
12/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16736	16	17	16	0.00
12/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
12/12/2025	I258 On 07-May-26			Bond Future	130.71	130.1657	130.7119	130.1657	0.00
12/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16982	16	17	16	0.00
12/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	1	0	0	0	0.00
12/12/2025	I258 On 06-August-26			Bond Future	130.25	129.6920	130.2498	129.6920	0.00
12/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17310	17	17	17	0.00
12/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	10	0	0	0	0.00
12/12/2025	I258 On 05-November-26			Bond Future	132.55	131.9868	132.5475	131.9868	0.00
12/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17633	17	18	17	0.00
12/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	35	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
12/12/2025	I258 On 04-February-27			Bond Future	131.96	131.3961	131.9631	131.3961	0.00
12/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13389	13	13	13	0.00
12/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	326	0	0	0	0.00
12/12/2025	IGOV On 05-February-26			Index Future	433.93	433.6120	433.9250	433.6120	242.00
12/12/2025	IGOV On 07-May-26			Index Future	441.79	441.4760	441.7850	441.4760	8.00
12/12/2025	IGOV On 06-August-26			Index Future	449.78	449.4630	449.7840	449.4630	0.00
12/12/2025	IGOV On 05-November-26			Index Future	457.81	457.5090	457.8120	457.5090	0.00
12/12/2025	IGOV On 04-February-27			Index Future	465.80	465.5050	465.8010	465.5050	0.00
12/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/12/2025	R033 On 05-February-26			Bond Future	8.14	113.3014	113.5362	113.3014	13,330.00
12/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12333	12	12	12	0.00
12/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	7	0	0	0	0.00
12/12/2025	R033 On 07-May-26			Bond Future	8.19	110.2864	110.5228	110.2864	0.00
12/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11387	11	11	11	0.00
12/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	152	0	0	0	0.00
12/12/2025	R033 On 06-August-26			Bond Future	8.24	112.2764	112.5186	112.2764	0.00
12/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10605	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	541	1	1	1	0.00
12/12/2025	R033 On 05-November-26			Bond Future	8.29	109.1974	109.4378	109.1974	0.00
12/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6503	6	7	6	0.00
12/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1342	1	1	1	0.00
12/12/2025	R033 On 04-February-27			Bond Future	8.37	111.0761	111.3178	111.0761	0.00
12/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4118	4	4	4	0.00
12/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2731	3	3	3	0.00
12/12/2025	R035 On 05-February-26			Bond Future	8.43	106.5929	106.7583	106.5929	85,743.00
12/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13664	13	14	13	0.00
12/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11795	12	12	12	2,000.00
12/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14449	14	14	14	2,000.00
12/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21817	22	22	22	0.00
12/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14761	15	15	15	0.00
12/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15636	15	16	15	0.00
12/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13029	13	13	13	0.00
12/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10318	10	10	10	250.00
12/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5083	5	5	5	0.00
12/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2818	3	3	3	0.00
12/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1744	2	2	2	350.00
12/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4449	4	4	4	0.00
12/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7334	7	7	7	0.00
12/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	942	1	1	1	0.00
12/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	823	1	1	1	16,000.00
12/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	11	0	0	0	350.00
12/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	70	0	0	0	350.00
12/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	428	1	0	1	0.00
12/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	47	0	0	0	16,000.00
12/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	201	0	0	0	0.00
12/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
12/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	2	0	0	0	0.00
12/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
12/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
12/12/2025	R035 On 05-February-26	10.94	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
12/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	1	0	0	0	0.00
12/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R035 On 07-May-26			Bond Future	8.48	103.9988	104.1648	103.9988	33,773.00
12/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13522	13	14	13	0.00
12/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12494	12	12	12	0.00
12/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9871	10	10	10	0.00
12/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7197	7	7	7	200.00
12/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12752	13	13	13	0.00
12/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10137	10	10	10	0.00
12/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7465	7	7	7	350.00
12/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12391	12	12	12	0.00
12/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9764	10	10	10	0.00
12/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7091	7	7	7	250.00
12/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	883	1	1	1	1,000.00
12/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2754	3	3	3	1,000.00
12/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4767	5	5	5	0.00
12/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	407	0	0	0	1,000.00
12/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2061	2	2	2	0.00
12/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	840	1	1	1	0.00
12/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	82	0	0	0	250.00
12/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	191	0	0	0	0.00
12/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	32	0	0	0	250.00
12/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	73	0	0	0	350.00
12/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	169	0	0	0	0.00
12/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	26	0	0	0	350.00
12/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	79	0	0	0	200.00
12/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	184	0	0	0	0.00
12/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	30	0	0	0	200.00
12/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	17	0	0	0	0.00
12/12/2025	R035 On 06-August-26			Bond Future	8.53	105.8757	106.0461	105.8757	56.00
12/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14018	14	14	14	0.00
12/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9851	10	10	10	0.00
12/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7325	7	7	7	0.00
12/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9395	9	9	9	0.00
12/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6875	7	7	7	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
12/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1169	1	1	1	1,000.00
12/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2933	3	3	3	1,000.00
12/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5689	6	6	6	0.00
12/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7275	7	7	7	0.00
12/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4820	5	5	5	0.00
12/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2607	2	3	2	350.00
12/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4867	5	5	5	250.00
12/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4443	4	4	4	200.00
12/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	791	1	1	1	350.00
12/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1512	2	2	2	0.00
12/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	421	0	0	0	350.00
12/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	631	1	1	1	1,000.00
12/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1361	1	1	1	0.00
12/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2628	3	3	3	0.00
12/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	466	0	0	0	200.00
12/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	876	1	1	1	0.00
12/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	251	0	0	0	200.00
12/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	416	0	0	0	250.00
12/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	781	1	1	1	0.00
12/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	225	0	0	0	250.00
12/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	53	0	0	0	0.00
12/12/2025	R035 On 05-November-26			Bond Future	8.59	103.2256	103.3933	103.2256	0.00
12/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8568	8	9	8	0.00
12/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7467	7	7	7	0.00
12/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5148	5	5	5	0.00
12/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3039	3	3	3	200.00
12/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1049	1	1	1	200.00
12/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1799	2	2	2	0.00
12/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	615	1	1	1	200.00
12/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	483	1	0	1	0.00
12/12/2025	R035 On 04-February-27			Bond Future	8.66	105.0027	105.1706	105.0027	0.00
12/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3730	4	4	4	0.00
12/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1704	2	2	2	0.00
12/12/2025	R038 On 05-February-26			Bond Future	8.93	118.0032	118.2129	118.0032	3,763.00

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12/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17928	18	18	18	0.00
12/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R038 On 07-May-26			Bond Future	8.99	114.6312	114.8418	114.6312	2,395.00
12/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17017	17	17	17	0.00
12/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	24	0	0	0	0.00
12/12/2025	R038 On 06-August-26			Bond Future	9.05	116.6995	116.9156	116.6995	0.00
12/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18619	18	19	18	0.00
12/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	60	0	0	0	0.00
12/12/2025	R038 On 05-November-26			Bond Future	9.12	113.2566	113.4702	113.2566	0.00
12/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11761	12	12	12	0.00
12/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	497	1	0	1	0.00
12/12/2025	R038 On 04-February-27			Bond Future	9.20	115.2049	115.4192	115.2049	0.00
12/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5256	5	5	5	0.00
12/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2362	2	2	2	0.00
12/12/2025	R053 On 05-February-26			Bond Future	9.22	127.7825	128.0300	127.7825	33,905.00
12/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22697	22	23	22	0.00
12/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
12/12/2025	R053 On 07-May-26			Bond Future	9.27	124.2083	124.4574	124.2083	14,035.00
12/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23730	23	24	23	0.00
12/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	47	0	0	0	0.00
12/12/2025	R053 On 06-August-26			Bond Future	9.33	126.4496	126.7047	126.4496	0.00
12/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27667	27	28	27	0.00
12/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	73	0	0	0	0.00
12/12/2025	R053 On 05-November-26			Bond Future	9.38	122.7988	123.0519	122.7988	0.00
12/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18994	19	19	19	0.00
12/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	718	1	1	1	0.00
12/12/2025	R053 On 04-February-27			Bond Future	9.45	124.9114	125.1655	124.9114	0.00
12/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8890	9	9	9	0.00
12/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2998	3	3	3	0.00
12/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
12/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	61	0	0	0	0.00
12/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	61	0	0	0	0.00
12/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
12/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	100	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
12/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	100	0	0	0	0.00
12/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
12/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	87	0	0	0	0.00
12/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	87	0	0	0	0.00
12/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
12/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50	0	0	0	0.00
12/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50	0	0	0	0.00
12/12/2025	R202 On 05-February-26			Bond Future	293.95	293.9575	293.9494	293.9575	565.00
12/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	16129	16	16	16	0.00
12/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R202 On 07-May-26			Bond Future	299.27	299.2891	299.2741	299.2891	460.00
12/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21724	22	22	22	0.00
12/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R202 On 06-August-26			Bond Future	299.33	299.3458	299.3342	299.3458	0.00
12/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20474	20	20	20	0.00
12/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R202 On 05-November-26			Bond Future	304.62	304.6446	304.6168	304.6446	0.00
12/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	24157	24	24	24	0.00
12/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R202 On 04-February-27			Bond Future	304.43	304.4668	304.4305	304.4668	0.00
12/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9700	10	10	10	0.00
12/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R209 On 05-February-26			Bond Future	8.62	86.2507	86.4664	86.2507	34,854.00
12/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12455	12	12	12	0.00
12/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R209 On 07-May-26			Bond Future	8.67	84.6431	84.8607	84.6431	6,358.00
12/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12708	12	13	12	0.00
12/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	17	0	0	0	0.00
12/12/2025	R209 On 06-August-26			Bond Future	8.72	86.1706	86.3932	86.1706	3,673.00
12/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13770	14	14	14	0.00
12/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	43	0	0	0	0.00
12/12/2025	R209 On 05-November-26			Bond Future	8.78	84.5258	84.7477	84.5258	0.00
12/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8597	8	9	8	0.00
12/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	436	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
12/12/2025	R209 On 04-February-27			Bond Future	8.85	85.9810	86.2045	85.9810	0.00
12/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3877	4	4	4	0.00
12/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1527	2	2	2	0.00
12/12/2025	R210 On 05-February-26			Bond Future	258.52	258.5247	258.5176	258.5247	539.00
12/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5418	5	5	5	0.00
12/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R210 On 07-May-26			Bond Future	259.72	259.7368	259.7236	259.7368	918.00
12/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4324	4	4	4	0.00
12/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R210 On 06-August-26			Bond Future	264.48	264.4868	264.4767	264.4868	0.00
12/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4637	5	5	5	0.00
12/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R210 On 05-November-26			Bond Future	265.61	265.6389	265.6145	265.6389	0.00
12/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12285	12	12	12	0.00
12/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R210 On 04-February-27			Bond Future	270.25	270.2776	270.2459	270.2776	0.00
12/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4216	4	4	4	0.00
12/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R213 On 05-February-26			Bond Future	7.82	99.6121	99.7587	99.6121	18,761.00
12/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7889	8	8	8	0.00
12/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R213 On 07-May-26			Bond Future	7.86	97.8441	97.9912	97.8441	64,746.00
12/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7173	7	7	7	0.00
12/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	27	0	0	0	0.00
12/12/2025	R213 On 06-August-26			Bond Future	7.90	99.6100	99.7609	99.6100	0.00
12/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6450	6	6	6	0.00
12/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	105	0	0	0	0.00
12/12/2025	R213 On 05-November-26			Bond Future	7.95	97.8013	97.9496	97.8013	0.00
12/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3294	3	3	3	0.00
12/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	534	1	1	1	0.00
12/12/2025	R213 On 04-February-27			Bond Future	8.03	99.4858	99.6341	99.4858	0.00
12/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1658	2	2	2	0.00
12/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1280	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R214 On 05-February-26			Bond Future	9.27	80.6649	80.7030	80.6649	11,274.00
12/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11929	12	12	12	0.00
12/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	2	0	0	0	0.00
12/12/2025	R214 On 07-May-26			Bond Future	9.32	78.8115	78.8485	78.8115	31,017.00
12/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12947	13	13	13	0.00
12/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	42	0	0	0	0.00
12/12/2025	R214 On 06-August-26			Bond Future	9.38	80.2339	80.2725	80.2339	0.00
12/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14722	15	15	15	0.00
12/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	75	0	0	0	0.00
12/12/2025	R214 On 05-November-26			Bond Future	9.45	78.3400	78.3751	78.3400	0.00
12/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9575	10	10	10	0.00
12/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	551	1	1	1	0.00
12/12/2025	R214 On 04-February-27			Bond Future	9.53	79.6888	79.7225	79.6888	0.00
12/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4397	5	4	5	0.00
12/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2066	2	2	2	0.00
12/12/2025	R248 On 05-February-26			Bond Future	9.39	97.9140	98.0084	97.9140	243,307.00
12/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15702	16	16	16	0.00
12/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5270	5	5	5	0.00
12/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8880	9	9	9	0.00
12/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1791	2	2	2	0.00
12/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2735	3	3	3	12,500.00
12/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	66	0	0	0	1,940.00
12/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1259	1	1	1	1,940.00
12/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4521	5	5	5	0.00
12/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	207	0	0	0	1,940.00
12/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1179	1	1	1	0.00
12/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4550	5	5	5	0.00
12/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	499	1	0	1	0.00
12/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	146	0	0	0	0.00
12/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	839	1	1	1	0.00
12/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	29	0	0	0	0.00
12/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	2	0	0	0	0.00
12/12/2025	R248 On 07-May-26			Bond Future	9.45	95.2280	95.3220	95.2280	46,543.00
12/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16895	17	17	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	53	0	0	0	0.00
12/12/2025	R248 On 06-August-26			Bond Future	9.51	96.9466	97.0435	96.9466	0.00
12/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20261	20	20	20	0.00
12/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	67	0	0	0	0.00
12/12/2025	R248 On 05-November-26			Bond Future	9.57	94.2037	94.2972	94.2037	0.00
12/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13730	14	14	14	0.00
12/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	658	1	1	1	0.00
12/12/2025	R248 On 04-February-27			Bond Future	9.64	95.8253	95.9179	95.8253	0.00
12/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6162	6	6	6	0.00
12/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2384	3	2	3	0.00
12/12/2025	R2R9 On 05-February-26			Bond Future	9.11	109.2275	109.3928	109.2275	0.00
12/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96402	96	96	96	0.00
12/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R2R9 On 07-May-26			Bond Future	9.17	106.2036	106.3694	106.2036	0.00
12/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95520	95	96	95	0.00
12/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R2R9 On 06-August-26			Bond Future	9.24	108.1199	108.2901	108.1199	0.00
12/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95171	95	95	95	0.00
12/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R2R9 On 05-November-26			Bond Future	9.31	105.0311	105.1986	105.0311	0.00
12/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94229	94	94	94	0.00
12/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R2R9 On 04-February-27			Bond Future	9.39	106.8380	107.0056	106.8380	0.00
12/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5332	5	5	5	0.00
12/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1779	2	2	2	0.00
12/12/2025	R4R2 On 05-February-26			Bond Future	9.33	110.1570	110.2063	110.1570	1,531.00
12/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96931	97	97	97	0.00
12/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R4R2 On 07-May-26			Bond Future	9.40	107.0237	107.0714	107.0237	0.00
12/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95982	96	96	96	0.00
12/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R4R2 On 06-August-26			Bond Future	9.47	108.9548	109.0048	108.9548	0.00
12/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95588	96	96	96	0.00
12/12/2025	R4R2 On 06-August-26	102.06	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
12/12/2025	R4R2 On 05-November-26			Bond Future	9.54	105.7546	105.7996	105.7546	0.00
12/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94577	95	95	95	0.00
12/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
12/12/2025	R4R2 On 04-February-27			Bond Future	9.62	107.5738	107.6170	107.5738	0.00
12/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5959	6	6	6	0.00
12/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1950	2	2	2	0.00
12/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00