



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/02/2026 TO: 12/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	2029 On 07-May-26			Bond Future	147.46	147.0587	147.4586	147.0587	4,593.00
12/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5639	5	6	5	0.00
12/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2029 On 06-August-26			Bond Future	150.13	149.7263	150.1336	149.7263	0.00
12/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	6034	6	6	6	0.00
12/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2029 On 05-November-26			Bond Future	151.28	150.8654	151.2794	150.8654	0.00
12/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3719	3	4	3	0.00
12/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2029 On 04-February-27			Bond Future	153.93	153.5091	153.9307	153.5091	0.00
12/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	4211	4	4	4	0.00
12/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	2029 On 06-May-27			Bond Future	155.05	154.6190	155.0467	154.6190	0.00
12/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1727	1	2	1	0.00
12/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2030 On 07-May-26			Bond Future	7.13	105.0092	105.0097	105.0092	153,179.00
12/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7082	7	7	7	0.00
12/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1939	2	2	2	1,000.00
12/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2576	3	3	3	0.00
12/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	606	1	1	1	1,000.00
12/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	65	0	0	0	0.00
12/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	33	0	0	0	1,000.00
12/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	349	0	0	0	0.00
12/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2030 On 06-August-26			Bond Future	7.13	102.8792	102.8797	102.8792	49,211.00
12/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6192	6	6	6	0.00
12/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	815	1	1	1	1,000.00
12/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1984	2	2	2	1,000.00
12/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2923	3	3	3	0.00
12/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	121	0	0	0	1,000.00
12/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	228	0	0	0	0.00
12/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	578	1	1	1	0.00
12/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	16	0	0	0	0.00
12/02/2026	2030 On 05-November-26			Bond Future	7.13	104.6517	104.6524	104.6517	0.00
12/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3683	4	4	4	0.00
12/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	146	0	0	0	0.00
12/02/2026	2030 On 04-February-27			Bond Future	7.14	102.4540	102.4551	102.4540	0.00
12/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2225	2	2	2	0.00
12/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	435	0	0	0	0.00
12/02/2026	2030 On 06-May-27			Bond Future	7.19	104.1667	104.1680	104.1667	0.00
12/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1121	1	1	1	0.00
12/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	921	1	1	1	0.00
12/02/2026	2031 On 07-May-26			Bond Future	116.45	115.6448	116.4533	115.6448	1,580.00
12/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	2614	2	3	2	0.00
12/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2031 On 06-August-26			Bond Future	116.15	115.3286	116.1511	115.3286	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	2358	2	2	2	0.00
12/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	17	0	0	0	0.00
12/02/2026	2031 On 05-November-26			Bond Future	118.18	117.3429	118.1801	117.3429	0.00
12/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	6690	6	7	6	0.00
12/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2031 On 04-February-27			Bond Future	117.80	116.9494	117.7994	116.9494	0.00
12/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1786	1	2	1	0.00
12/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	167	0	0	0	0.00
12/02/2026	2031 On 06-May-27			Bond Future	119.80	118.9332	119.7981	118.9332	0.00
12/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2974	2	3	2	0.00
12/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	46	0	0	0	0.00
12/02/2026	2032 On 07-May-26			Bond Future	7.59	104.0008	104.0274	104.0008	167,667.00
12/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11324	11	11	11	0.00
12/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2032 On 06-August-26			Bond Future	7.61	105.8619	105.8890	105.8619	230.00
12/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10780	11	11	11	0.00
12/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	8	0	0	0	0.00
12/02/2026	2032 On 05-November-26			Bond Future	7.64	103.5288	103.5567	103.5288	0.00
12/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6611	7	7	7	0.00
12/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	165	0	0	0	0.00
12/02/2026	2032 On 04-February-27			Bond Future	7.68	105.3177	105.3464	105.3177	0.00
12/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3920	4	4	4	0.00
12/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	606	1	1	1	0.00
12/02/2026	2032 On 06-May-27			Bond Future	7.74	102.9232	102.9526	102.9232	0.00
12/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1831	2	2	2	0.00
12/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1589	2	2	2	0.00
12/02/2026	2033 On 07-May-26			Bond Future	146.69	145.2955	146.6935	145.2955	7,871.00
12/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	11533	10	12	10	0.00
12/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2033 On 06-August-26			Bond Future	149.35	147.9312	149.3546	147.9312	0.00
12/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	15105	14	15	14	0.00
12/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2033 On 05-November-26			Bond Future	150.38	148.9366	150.3846	148.9366	0.00
12/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	13125	12	13	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
12/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2033 On 04-February-27			Bond Future	153.02	151.5467	153.0204	151.5467	0.00
12/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	10310	9	10	9	0.00
12/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2033 On 06-May-27			Bond Future	154.02	152.5184	154.0160	152.5184	0.00
12/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	2806	1	3	1	0.00
12/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2037 On 07-May-26			Bond Future	8.26	104.0408	104.0442	104.0408	191,278.00
12/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18962	19	19	19	0.00
12/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	24497	24	24	24	0.00
12/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16941	17	17	17	142.00
12/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	8294	8	8	8	1,500.00
12/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11797	12	12	12	0.00
12/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	5193	5	5	5	1,500.00
12/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	25	0	0	0	0.00
12/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	5	0	0	0	1,500.00
12/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	104	0	0	0	0.00
12/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
12/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2037 On 06-August-26			Bond Future	8.30	101.6428	101.6464	101.6428	2,639.00
12/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	20461	20	20	20	0.00
12/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	18318	18	18	18	0.00
12/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	15057	15	15	15	0.00
12/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	11182	11	11	11	2,541.00
12/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	26	0	0	0	2,541.00
12/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	88	0	0	0	0.00
12/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	5	0	0	0	2,541.00
12/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
12/02/2026	2037 On 05-November-26			Bond Future	8.34	103.3939	103.3978	103.3939	0.00
12/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	14216	14	14	14	0.00
12/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	15341	15	15	15	0.00
12/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	12076	12	12	12	0.00
12/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7757	8	8	8	4,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	196	0	0	0	4,490.00
12/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	488	0	0	0	0.00
12/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	76	0	0	0	4,490.00
12/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	116	0	0	0	0.00
12/02/2026	2037 On 04-February-27			Bond Future	8.39	100.9240	100.9282	100.9240	0.00
12/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7892	8	8	8	0.00
12/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	9492	9	9	9	0.00
12/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6833	7	7	7	0.00
12/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2677	3	3	3	4,490.00
12/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	922	1	1	1	4,490.00
12/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2355	2	2	2	0.00
12/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	554	1	1	1	4,490.00
12/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	754	1	1	1	0.00
12/02/2026	2037 On 06-May-27			Bond Future	8.46	102.6105	102.6151	102.6105	0.00
12/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	3207	3	3	3	0.00
12/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2398	2	2	2	0.00
12/02/2026	2038 On 07-May-26			Bond Future	165.79	163.8824	165.7921	163.8824	6,223.00
12/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	21262	19	21	19	0.00
12/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2038 On 06-August-26			Bond Future	166.61	164.6636	166.6073	164.6636	0.00
12/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	21887	20	22	20	0.00
12/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2038 On 05-November-26			Bond Future	169.52	167.5402	169.5182	167.5402	0.00
12/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	23208	21	23	21	0.00
12/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2038 On 04-February-27			Bond Future	170.26	168.2523	170.2636	168.2523	0.00
12/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	16434	14	16	14	0.00
12/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2038 On 06-May-27			Bond Future	173.15	171.1087	173.1546	171.1087	0.00
12/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	7055	5	7	5	0.00
12/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2040 On 07-May-26			Bond Future	8.53	106.2673	106.2716	106.2673	57,661.00
12/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	21846	22	22	22	0.00
12/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1845	2	2	2	27,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24968	25	25	25	0.00
12/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	22137	22	22	22	0.00
12/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	18537	19	19	19	0.00
12/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	15879	16	16	16	1,460.00
12/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	26650	27	27	27	0.00
12/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23910	24	24	24	0.00
12/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
12/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	3	0	0	0	0.00
12/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
12/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	841	1	1	1	0.00
12/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2040 On 06-August-26			Bond Future	8.57	103.6586	103.6630	103.6586	41,462.00
12/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	24230	24	24	24	0.00
12/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
12/02/2026	2040 On 05-November-26			Bond Future	8.62	105.4444	105.4491	105.4444	0.00
12/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	17229	17	17	17	0.00
12/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	18470	18	18	18	0.00
12/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	14880	15	15	15	0.00
12/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	10084	10	10	10	2,300.00
12/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	205	0	0	0	2,300.00
12/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	475	0	0	0	0.00
12/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	69	0	0	0	2,300.00
12/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	105	0	0	0	0.00
12/02/2026	2040 On 04-February-27			Bond Future	8.67	102.7594	102.7645	102.7594	0.00
12/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9933	10	10	10	0.00
12/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	11413	11	11	11	0.00
12/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	8331	8	8	8	0.00
12/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	3282	3	3	3	2,300.00
12/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	892	1	1	1	2,300.00
12/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2421	2	2	2	0.00
12/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	538	1	1	1	2,300.00
12/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	685	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
12/02/2026	2040 On 06-May-27			Bond Future	8.73	104.4763	104.4818	104.4763	0.00
12/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3909	4	4	4	0.00
12/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	2793	3	3	3	0.00
12/02/2026	2043 On 07-May-26			Bond Future	129.13	127.7173	129.1280	127.7173	0.00
12/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	17428	16	17	16	0.00
12/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2043 On 06-August-26			Bond Future	128.63	127.1906	128.6260	127.1906	3,416.00
12/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	17746	16	18	16	0.00
12/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2043 On 05-November-26			Bond Future	130.87	129.4120	130.8727	129.4120	0.00
12/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	18033	17	18	17	0.00
12/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2043 On 04-February-27			Bond Future	130.28	128.7940	130.2782	128.7940	0.00
12/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	12664	11	13	11	0.00
12/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	15	0	0	0	0.00
12/02/2026	2043 On 06-May-27			Bond Future	132.49	130.9784	132.4881	130.9784	0.00
12/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	5757	5	6	5	0.00
12/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	749	1	1	1	0.00
12/02/2026	2044 On 07-May-26			Bond Future	8.72	102.7092	102.6678	102.7092	122,265.00
12/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	22716	23	23	23	0.00
12/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	10565	11	11	11	0.00
12/02/2026	2044 On 07-May-26		Call	Bond Future	3452.25	3.4915	3.4523	3.4915	0.00
12/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	30	0	0	0	15,000.00
12/02/2026	2044 On 07-May-26		Put	Bond Future	784.50	0.7824	0.7845	0.7824	0.00
12/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2044 On 06-August-26			Bond Future	8.77	100.1621	100.1199	100.1621	7,681.00
12/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	25792	26	26	26	0.00
12/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
12/02/2026	2044 On 05-November-26			Bond Future	8.81	101.8875	101.8450	101.8875	0.00
12/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18981	19	19	19	0.00
12/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	109	0	0	0	0.00
12/02/2026	2044 On 04-February-27			Bond Future	8.86	99.2662	99.2232	99.2662	0.00
12/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	11275	11	11	11	0.00
12/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	821	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
12/02/2026	2044 On 06-May-27			Bond Future	8.93	100.9247	100.8813	100.9247	0.00
12/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	4339	4	4	4	0.00
12/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3039	3	3	3	0.00
12/02/2026	2046 On 07-May-26			Bond Future	148.87	145.0054	148.8673	145.0054	18,662.00
12/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	23917	20	24	20	0.00
12/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2046 On 06-August-26			Bond Future	151.57	147.6357	151.5679	147.6357	0.00
12/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	29188	25	29	25	0.00
12/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2046 On 05-November-26			Bond Future	151.89	147.8942	151.8941	147.8942	0.00
12/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	26414	22	26	22	0.00
12/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2046 On 04-February-27			Bond Future	154.56	150.4854	154.5558	150.4854	0.00
12/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	23466	19	23	19	0.00
12/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2046 On 06-May-27			Bond Future	154.82	150.6869	154.8247	150.6869	0.00
12/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	5835	2	6	2	0.00
12/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2050 On 07-May-26			Bond Future	153.85	150.8426	153.8486	150.8426	17,225.00
12/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	29779	27	30	27	0.00
12/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2050 On 06-August-26			Bond Future	154.20	151.1375	154.1977	151.1375	0.00
12/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	30928	28	31	28	0.00
12/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2050 On 05-November-26			Bond Future	156.89	153.7780	156.8916	153.7780	0.00
12/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	33052	30	33	30	0.00
12/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2050 On 04-February-27			Bond Future	157.16	153.9944	157.1615	153.9944	0.00
12/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	24771	22	25	22	0.00
12/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
12/02/2026	2050 On 06-May-27			Bond Future	159.83	156.6084	159.8296	156.6084	0.00
12/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	9370	6	9	6	0.00
12/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	AL37 On 05-February-26			Index Future	1273.44	1273.4360	1273.4360	1273.4360	0.00
12/02/2026	AL37 On 07-May-26			Index Future	1300.73	1300.5350	1300.7300	1300.5350	0.00
12/02/2026	AL37 On 06-August-26			Index Future	1323.76	1323.5600	1323.7590	1323.5600	0.00
12/02/2026	AL37 On 05-November-26			Index Future	1346.84	1346.6380	1346.8430	1346.6380	0.00
12/02/2026	AL37 On 04-February-27			Index Future	1370.15	1369.9420	1370.1540	1369.9420	0.00
12/02/2026	AL37 On 06-May-27			Index Future	1393.15	1392.9320	1393.1520	1392.9320	0.00
12/02/2026	AL7T On 05-February-26			Index Future	1655.67	1655.6690	1655.6690	1655.6690	0.00
12/02/2026	AL7T On 07-May-26			Index Future	1700.24	1700.0110	1700.2360	1700.0110	0.00
12/02/2026	AL7T On 06-August-26			Index Future	1730.34	1730.1090	1730.3380	1730.1090	0.00
12/02/2026	AL7T On 05-November-26			Index Future	1760.51	1760.2750	1760.5130	1760.2750	0.00
12/02/2026	AL7T On 04-February-27			Index Future	1790.98	1790.7380	1790.9830	1790.7380	0.00
12/02/2026	AL7T On 06-May-27			Index Future	1821.04	1820.7890	1821.0440	1820.7890	0.00
12/02/2026	ALBI On 05-February-26			Index Future	1397.71	1397.7070	1397.7070	1397.7070	0.00
12/02/2026	ALBI On 07-May-26			Index Future	1439.15	1439.0100	1439.1540	1439.0100	75.00
12/02/2026	ALBI On 06-August-26			Index Future	1464.63	1464.4870	1464.6340	1464.4870	0.00
12/02/2026	ALBI On 05-November-26			Index Future	1490.18	1490.0220	1490.1750	1490.0220	0.00
12/02/2026	ALBI On 04-February-27			Index Future	1515.97	1515.8070	1515.9670	1515.8070	0.00
12/02/2026	ALBI On 06-May-27			Index Future	1541.41	1541.2450	1541.4120	1541.2450	0.00
12/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	ES33 On 07-May-26			Bond Future	8.47	96.0216	95.9165	96.0216	0.00
12/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	15036	15	15	15	0.00
12/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
12/02/2026	ES33 On 06-August-26			Bond Future	8.53	97.7633	97.6564	97.7633	0.00
12/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15788	16	16	16	0.00
12/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
12/02/2026	ES33 On 05-November-26			Bond Future	8.59	95.6796	95.5711	95.6796	0.00
12/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	10243	10	10	10	0.00
12/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
12/02/2026	ES33 On 04-February-27			Bond Future	8.67	97.3547	97.2446	97.3547	0.00
12/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4748	5	5	5	0.00
12/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
12/02/2026	ES33 On 06-May-27			Bond Future	8.76	95.2139	95.1022	95.2139	0.00
12/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	177	0	0	0	0.00
12/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	0	0	0	0	0.00
12/02/2026	ES42 On 07-May-26			Bond Future	8.94	96.7109	96.7157	96.7109	0.00
12/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	22074	22	22	22	0.00
12/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
12/02/2026	ES42 On 06-August-26			Bond Future	8.98	98.4650	98.4700	98.4650	0.00
12/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23996	24	24	24	0.00
12/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
12/02/2026	ES42 On 05-November-26			Bond Future	9.04	95.9214	95.9266	95.9214	0.00
12/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17962	18	18	18	0.00
12/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
12/02/2026	ES42 On 04-February-27			Bond Future	9.10	97.5996	97.6051	97.5996	0.00
12/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	8745	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
12/02/2026	ES42 On 06-May-27			Bond Future	9.17	94.9905	94.9965	94.9905	0.00
12/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	1254	1	1	1	0.00
12/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
12/02/2026	GOVI On 05-February-26			GOVI	1371.68	1371.6830	1371.6830	1371.6830	0.00
12/02/2026	GOVI On 07-May-26			GOVI	1412.74	1412.5720	1412.7410	1412.5720	642.00
12/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2357410	236	236	236	0.00
12/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
12/02/2026	GOVI On 06-August-26			GOVI	1437.75	1437.5810	1437.7530	1437.5810	0.00
12/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2487530	249	249	249	0.00
12/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
12/02/2026	GOVI On 05-November-26			GOVI	1462.83	1462.6470	1462.8250	1462.6470	0.00
12/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1858250	186	186	186	0.00
12/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
12/02/2026	GOVI On 04-February-27			GOVI	1488.14	1487.9590	1488.1440	1487.9590	0.00
12/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1191440	119	119	119	0.00
12/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
12/02/2026	GOVI On 06-May-27			GOVI	1513.12	1512.9290	1513.1220	1512.9290	0.00
12/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	861220	86	86	86	0.00
12/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
12/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2026	I258 On 07-May-26			Bond Future	137.46	135.3686	137.4599	135.3686	0.00
12/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	23730	22	24	22	0.00
12/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
12/02/2026	I258 On 06-August-26			Bond Future	137.11	134.9806	137.1092	134.9806	0.00
12/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	24159	22	24	22	0.00
12/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
12/02/2026	I258 On 05-November-26			Bond Future	139.50	137.3382	139.5041	137.3382	0.00
12/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	24554	22	25	22	0.00
12/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
12/02/2026	I258 On 04-February-27			Bond Future	139.06	136.8592	139.0607	136.8592	0.00
12/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	20186	18	20	18	0.00
12/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	25	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	I258 On 06-May-27			Bond Future	141.42	139.1805	141.4203	139.1805	0.00
12/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	8257	7	8	7	0.00
12/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	1617	2	2	2	0.00
12/02/2026	IGOV On 05-February-26			Index Future	438.77	438.7740	438.7740	438.7740	0.00
12/02/2026	IGOV On 07-May-26			Index Future	456.63	450.7800	456.6300	450.7800	248.00
12/02/2026	IGOV On 06-August-26			Index Future	464.83	458.8700	464.8250	458.8700	0.00
12/02/2026	IGOV On 05-November-26			Index Future	473.04	466.9780	473.0390	466.9780	0.00
12/02/2026	IGOV On 04-February-27			Index Future	481.33	475.1640	481.3330	475.1640	0.00
12/02/2026	IGOV On 06-May-27			Index Future	489.52	483.2410	489.5160	483.2410	0.00
12/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
12/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
12/02/2026	R033 On 07-May-26			Bond Future	7.69	113.2648	113.2965	113.2648	9,512.00
12/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	14014	14	14	14	0.00
12/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	5	0	0	0	0.00
12/02/2026	R033 On 06-August-26			Bond Future	7.72	115.2917	115.3240	115.2917	223.00
12/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12988	13	13	13	0.00
12/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	118	0	0	0	0.00
12/02/2026	R033 On 05-November-26			Bond Future	7.75	112.2390	112.2722	112.2390	0.00
12/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8636	9	9	9	0.00
12/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	641	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
12/02/2026	R033 On 04-February-27			Bond Future	7.79	114.1782	114.2122	114.1782	0.00
12/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5754	6	6	6	0.00
12/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1472	1	1	1	0.00
12/02/2026	R033 On 06-May-27			Bond Future	7.85	111.0485	111.0835	111.0485	0.00
12/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3123	3	3	3	0.00
12/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2733	3	3	3	0.00
12/02/2026	R035 On 07-May-26			Bond Future	7.97	107.3200	107.3564	107.3200	106,120.00
12/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16696	17	17	17	0.00
12/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3831	4	4	4	0.00
12/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15656	16	16	16	0.00
12/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	10100	10	10	10	250.00
12/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12876	13	13	13	0.00
12/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12985	13	13	13	0.00
12/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	10213	10	10	10	200.00
12/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15917	16	16	16	0.00
12/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	13256	13	13	13	0.00
12/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10495	10	10	10	350.00
12/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15551	16	16	16	0.00
12/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	5202	5	5	5	1,000.00
12/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7582	8	8	8	0.00
12/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2429	2	2	2	1,000.00
12/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	97	0	0	0	0.00
12/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	30	0	0	0	1,000.00
12/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	416	0	0	0	0.00
12/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
12/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00
12/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	7	0	0	0	0.00
12/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
12/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	2	0	0	0	200.00
12/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	8	0	0	0	0.00
12/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	2	0	0	0	250.00
12/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	9	0	0	0	0.00
12/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
12/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	195	0	0	0	16,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R035 On 06-August-26			Bond Future	8.01	109.2406	109.2777	109.2406	156.00
12/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	17200	17	17	17	0.00
12/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	10208	10	10	10	0.00
12/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12889	13	13	13	0.00
12/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2594	3	3	3	1,000.00
12/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	5132	5	5	5	1,000.00
12/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	8407	8	8	8	0.00
12/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	10154	10	10	10	0.00
12/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	7420	7	7	7	0.00
12/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4705	5	5	5	350.00
12/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9719	10	10	10	0.00
12/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7475	7	7	7	250.00
12/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6981	7	7	7	200.00
12/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	12412	12	12	12	0.00
12/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	36	0	0	0	200.00
12/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	78	0	0	0	200.00
12/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	182	0	0	0	0.00
12/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	159	0	0	0	350.00
12/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	379	0	0	0	0.00
12/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	69	0	0	0	350.00
12/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	117	0	0	0	1,000.00
12/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	329	0	0	0	0.00
12/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	821	1	1	1	0.00
12/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	31	0	0	0	250.00
12/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	67	0	0	0	250.00
12/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	157	0	0	0	0.00
12/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	3	0	0	0	0.00
12/02/2026	R035 On 05-November-26			Bond Future	8.05	106.6249	106.6629	106.6249	0.00
12/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11479	11	11	11	0.00
12/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	10287	10	10	10	0.00
12/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	5131	5	5	5	200.00
12/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5986	6	6	6	0.00
12/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1534	2	2	2	600.00
12/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7687	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3544	4	4	4	0.00
12/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	980	1	1	1	600.00
12/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2013	2	2	2	0.00
12/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	319	0	0	0	200.00
12/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	621	1	1	1	0.00
12/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	493	1	0	1	600.00
12/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	165	0	0	0	200.00
12/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	124	0	0	0	0.00
12/02/2026	R035 On 04-February-27			Bond Future	8.10	108.4679	108.5068	108.4679	0.00
12/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	6094	6	6	6	0.00
12/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	732	1	1	1	0.00
12/02/2026	R035 On 06-May-27			Bond Future	8.15	105.7846	105.8245	105.7846	0.00
12/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2788	3	3	3	0.00
12/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2223	2	2	2	0.00
12/02/2026	R038 On 07-May-26			Bond Future	8.36	119.9429	119.9482	119.9429	3,814.00
12/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	22099	22	22	22	0.00
12/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R038 On 06-August-26			Bond Future	8.40	122.0892	122.0948	122.0892	0.00
12/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	23740	24	24	24	0.00
12/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	2	0	0	0	0.00
12/02/2026	R038 On 05-November-26			Bond Future	8.45	118.7128	118.7187	118.7128	0.00
12/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	16610	17	17	17	0.00
12/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	97	0	0	0	0.00
12/02/2026	R038 On 04-February-27			Bond Future	8.50	120.7637	120.7700	120.7637	0.00
12/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	9063	9	9	9	0.00
12/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	819	1	1	1	0.00
12/02/2026	R038 On 06-May-27			Bond Future	8.57	117.3030	117.3109	117.3030	0.00
12/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	3949	4	4	4	0.00
12/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2869	3	3	3	0.00
12/02/2026	R053 On 07-May-26			Bond Future	8.58	133.1123	133.0503	133.1123	75,280.00
12/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	32275	32	32	32	0.00
12/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R053 On 06-August-26			Bond Future	8.62	135.4943	135.4314	135.4943	0.00
12/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	36322	36	36	36	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	2	0	0	0	0.00
12/02/2026	R053 On 05-November-26			Bond Future	8.66	131.9709	131.9072	131.9709	0.00
12/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	27286	27	27	27	0.00
12/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	155	0	0	0	0.00
12/02/2026	R053 On 04-February-27			Bond Future	8.70	134.2510	134.1865	134.2510	0.00
12/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	16024	16	16	16	0.00
12/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1111	1	1	1	0.00
12/02/2026	R053 On 06-May-27			Bond Future	8.75	130.6394	130.5743	130.6394	0.00
12/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	6554	7	7	7	0.00
12/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	4419	4	4	4	0.00
12/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
12/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	76	0	0	0	0.00
12/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	76	0	0	0	0.00
12/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
12/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	74	0	0	0	0.00
12/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	74	0	0	0	0.00
12/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
12/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45	0	0	0	0.00
12/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45	0	0	0	0.00
12/02/2026	R202 On 07-May-26			Bond Future	305.99	303.5686	305.9874	303.5686	772.00
12/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	28437	26	28	26	0.00
12/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R202 On 06-August-26			Bond Future	306.14	303.6781	306.1398	303.6781	253.00
12/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	27280	25	27	25	0.00
12/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R202 On 05-November-26			Bond Future	311.49	308.9831	311.4887	308.9831	0.00
12/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	31029	29	31	29	0.00
12/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R202 On 04-February-27			Bond Future	311.46	308.9170	311.4634	308.9170	0.00
12/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	16733	14	17	14	0.00
12/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R202 On 06-May-27			Bond Future	316.75	314.1610	316.7516	314.1610	0.00
12/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	9762	7	10	7	0.00
12/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R209 On 07-May-26			Bond Future	8.13	88.1137	88.1164	88.1137	45,227.00
12/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15947	16	16	16	0.00
12/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R209 On 06-August-26			Bond Future	8.16	89.6906	89.6933	89.6906	3,673.00
12/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	17028	17	17	17	0.00
12/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	2	0	0	0	0.00
12/02/2026	R209 On 05-November-26			Bond Future	8.20	88.0867	88.0897	88.0867	0.00
12/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11627	12	12	12	0.00
12/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	124	0	0	0	0.00
12/02/2026	R209 On 04-February-27			Bond Future	8.25	89.6091	89.6124	89.6091	0.00
12/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	6376	6	6	6	0.00
12/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4910	5	5	5	0.00
12/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1400	1	1	1	3,237.00
12/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	883	1	1	1	3,237.00
12/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2671	3	3	3	0.00
12/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	618	1	1	1	0.00
12/02/2026	R209 On 06-May-27			Bond Future	8.30	87.9599	87.9635	87.9599	0.00
12/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2728	3	3	3	0.00
12/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2119	2	2	2	0.00
12/02/2026	R210 On 07-May-26			Bond Future	260.93	260.4279	260.9276	260.4279	1,191.00
12/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5528	5	6	5	0.00
12/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R210 On 06-August-26			Bond Future	265.66	265.1520	265.6610	265.1520	0.00
12/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5821	5	6	5	0.00
12/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R210 On 05-November-26			Bond Future	266.78	266.2664	266.7831	266.2664	0.00
12/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13453	13	13	13	0.00
12/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R210 On 04-February-27			Bond Future	271.46	270.9317	271.4582	270.9317	0.00
12/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5428	5	5	5	0.00
12/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R210 On 06-May-27			Bond Future	272.50	271.9651	272.4977	271.9651	0.00
12/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1368	1	1	1	0.00
12/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R213 On 07-May-26			Bond Future	7.39	99.8050	99.8269	99.8050	69,591.00
12/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8982	9	9	9	0.00
12/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R213 On 06-August-26			Bond Future	7.40	101.5911	101.6135	101.5911	0.00
12/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8209	8	8	8	0.00
12/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	12	0	0	0	0.00
12/02/2026	R213 On 05-November-26			Bond Future	7.42	99.7941	99.8171	99.7941	0.00
12/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4799	5	5	5	0.00
12/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	171	0	0	0	0.00
12/02/2026	R213 On 04-February-27			Bond Future	7.46	101.5193	101.5430	101.5193	0.00
12/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2851	3	3	3	0.00
12/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	565	1	1	1	0.00
12/02/2026	R213 On 06-May-27			Bond Future	7.51	99.6709	99.6953	99.6709	0.00
12/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1446	1	1	1	0.00
12/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1283	1	1	1	0.00
12/02/2026	R214 On 07-May-26			Bond Future	8.52	84.4232	84.4267	84.4232	39,563.00
12/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	18483	18	18	18	0.00
12/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R214 On 06-August-26			Bond Future	8.56	85.9340	85.9377	85.9340	0.00
12/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	20313	20	20	20	0.00
12/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	2	0	0	0	0.00
12/02/2026	R214 On 05-November-26			Bond Future	8.61	84.1205	84.1244	84.1205	0.00
12/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14879	15	15	15	0.00
12/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	106	0	0	0	0.00
12/02/2026	R214 On 04-February-27			Bond Future	8.65	85.5746	85.5789	85.5746	0.00
12/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8796	9	9	9	0.00
12/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	608	1	1	1	0.00
12/02/2026	R214 On 06-May-27			Bond Future	8.71	83.7123	83.7169	83.7123	0.00
12/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	3607	4	4	4	0.00
12/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2421	2	2	2	0.00
12/02/2026	R248 On 07-May-26			Bond Future	8.70	102.1889	102.2435	102.1889	284,492.00
12/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	23763	24	24	24	0.00
12/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	4929	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	232	0	0	0	1,620.00
12/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	1444	1	1	1	1,620.00
12/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	4847	5	5	5	0.00
12/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	294	0	0	0	0.00
12/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	1399	1	1	1	0.00
12/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	4204	4	4	4	0.00
12/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	285	0	0	0	1,620.00
12/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R248 On 06-August-26			Bond Future	8.73	104.0176	104.0734	104.0176	0.00
12/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	27226	27	27	27	0.00
12/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	2	0	0	0	0.00
12/02/2026	R248 On 05-November-26			Bond Future	8.78	101.3752	101.4322	101.3752	0.00
12/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	20327	20	20	20	0.00
12/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	120	0	0	0	0.00
12/02/2026	R248 On 04-February-27			Bond Future	8.83	103.1274	103.1856	103.1274	0.00
12/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	11947	12	12	12	0.00
12/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	902	1	1	1	0.00
12/02/2026	R248 On 06-May-27			Bond Future	8.88	100.4179	100.4775	100.4179	0.00
12/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4992	5	5	5	0.00
12/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	3414	3	3	3	0.00
12/02/2026	R2R9 On 07-May-26			Bond Future	8.48	111.9538	111.9153	111.9538	0.00
12/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	101066	101	101	101	0.00
12/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R2R9 On 06-August-26			Bond Future	8.52	113.9573	113.9181	113.9573	0.00
12/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	100799	101	101	101	0.00
12/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R2R9 On 05-November-26			Bond Future	8.57	110.9446	110.9051	110.9446	0.00
12/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99935	100	100	100	0.00
12/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R2R9 On 04-February-27			Bond Future	8.63	112.8614	112.8214	112.8614	0.00
12/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	9705	10	10	10	0.00
12/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	337	0	0	0	0.00
12/02/2026	R2R9 On 06-May-27			Bond Future	8.69	109.7736	109.7333	109.7736	0.00
12/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3980	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	2933	3	3	3	0.00
12/02/2026	R4R2 On 07-May-26			Bond Future	8.63	113.9712	113.9762	113.9712	2,761.00
12/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	102887	103	103	103	0.00
12/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R4R2 On 06-August-26			Bond Future	8.67	116.0107	116.0158	116.0107	0.00
12/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	102599	103	103	103	0.00
12/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R4R2 On 05-November-26			Bond Future	8.72	112.9074	112.9129	112.9074	0.00
12/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	101690	102	102	102	0.00
12/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
12/02/2026	R4R2 On 04-February-27			Bond Future	8.77	114.8582	114.8640	114.8582	0.00
12/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	11568	12	12	12	0.00
12/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	313	0	0	0	0.00
12/02/2026	R4R2 On 06-May-27			Bond Future	8.84	111.6777	111.6841	111.6777	0.00
12/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	4655	5	5	5	0.00
12/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3215	3	3	3	0.00
12/02/2026	RR87 On 07-May-26			Bond Future	6.71	103.0883	103.0794	103.0883	0.00
12/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	89	0	0	0	0.00
12/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	34	0	0	0	0.00
12/02/2026	RR87 On 06-August-26			Bond Future	6.34	101.1913	101.1959	101.1913	0.00
12/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	100	0	0	0	0.00
12/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	34	0	0	0	0.00
12/02/2026	RR87 On 05-November-26			Bond Future	4.85	102.9347	102.9397	102.9347	0.00
12/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	54	0	0	0	0.00
12/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	5	0	0	0	0.00
12/02/2026	RR88 On 07-May-26			Bond Future	6.78	106.4656	106.4650	106.4656	0.00
12/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	222	0	0	0	0.00
12/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	131	0	0	0	0.00
12/02/2026	RR88 On 06-August-26			Bond Future	6.70	105.4517	105.4513	105.4517	0.00
12/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	312	0	0	0	0.00
12/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	207	0	0	0	0.00
12/02/2026	RR88 On 05-November-26			Bond Future	6.62	106.6950	106.6948	106.6950	0.00
12/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	328	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	230	0	0	0	0.00
12/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00