



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: 12/08/2026 TO: 12/08/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	2029 On 06-August-26			Bond Future	144.10	144.1000	144.1000	144.1000	0.00
12/08/2026	2029 On 05-November-26			Bond Future	153.60	153.6263	153.5996	153.6263	13,269.00
12/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6040	6	6	6	0.00
12/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2029 On 04-February-27			Bond Future	156.51	156.5328	156.5052	156.5328	0.00
12/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6785	7	7	7	0.00
12/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2029 On 06-May-27			Bond Future	158.08	158.1055	158.0762	158.1055	0.00
12/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4756	5	5	5	0.00
12/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2029 On 05-August-27			Bond Future	161.19	161.2225	161.1931	161.2225	0.00
12/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4473	5	4	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
12/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2029 On 04-November-27			Bond Future	162.55	162.5758	162.5476	162.5758	0.00
12/08/2026	2029 On 04-November-27	161.12	Call	Bond Future	1428	1	1	1	0.00
12/08/2026	2029 On 04-November-27	161.12	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2030 On 06-August-26			Bond Future	9.22	96.7037	96.7037	96.7037	0.00
12/08/2026	2030 On 05-November-26			Bond Future	7.83	102.6667	102.6704	102.6667	152,809.00
12/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1826	2	2	2	0.00
12/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	271	0	0	0	0.00
12/08/2026	2030 On 04-February-27			Bond Future	7.85	100.5770	100.5804	100.5770	22,442.00
12/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	910	1	1	1	0.00
12/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	994	1	1	1	0.00
12/08/2026	2030 On 06-May-27			Bond Future	7.85	102.5563	102.5589	102.5563	0.00
12/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	456	0	0	0	0.00
12/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1864	2	2	2	0.00
12/08/2026	2030 On 05-August-27			Bond Future	7.86	100.5454	100.5483	100.5454	0.00
12/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1476	1	1	1	0.00
12/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	920	1	1	1	0.00
12/08/2026	2030 On 04-November-27			Bond Future	7.91	102.3442	102.3483	102.3442	0.00
12/08/2026	2030 On 04-November-27	7.84	Call	Bond Future	1208	1	1	1	0.00
12/08/2026	2030 On 04-November-27	7.84	Put	Bond Future	1357	1	1	1	0.00
12/08/2026	2031 On 06-August-26			Bond Future	113.81	113.8100	113.8100	113.8100	0.00
12/08/2026	2031 On 05-November-26			Bond Future	119.56	119.5146	119.5562	119.5146	17,178.00
12/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	8066	8	8	8	0.00
12/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2031 On 04-February-27			Bond Future	119.31	119.2649	119.3070	119.2649	681.00
12/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3186	3	3	3	0.00
12/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	59	0	0	0	0.00
12/08/2026	2031 On 06-May-27			Bond Future	121.68	121.6385	121.6804	121.6385	0.00
12/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4826	5	5	5	0.00
12/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	15	0	0	0	0.00
12/08/2026	2031 On 05-August-27			Bond Future	121.51	121.4668	121.5099	121.4668	0.00
12/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	991	1	1	1	0.00
12/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	891	1	1	1	0.00
12/08/2026	2031 On 04-November-27			Bond Future	123.72	123.6700	123.7152	123.6700	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
12/08/2026	2031 On 04-November-27	121.34	Call	Bond Future	2571	3	3	3	0.00
12/08/2026	2031 On 04-November-27	121.34	Put	Bond Future	195	0	0	0	0.00
12/08/2026	2032 On 06-August-26			Bond Future	10.12	95.1174	95.1174	95.1174	0.00
12/08/2026	2032 On 05-November-26			Bond Future	8.15	101.3791	101.3403	101.3791	198,550.00
12/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4435	4	4	4	0.00
12/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	205	0	0	0	0.00
12/08/2026	2032 On 04-February-27			Bond Future	8.19	103.2729	103.2331	103.2729	0.00
12/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2305	2	2	2	0.00
12/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1330	1	1	1	500.00
12/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	560	1	1	1	500.00
12/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1984	2	2	2	0.00
12/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1274	1	1	1	500.00
12/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3111	3	3	3	0.00
12/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1776	2	2	2	0.00
12/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1104	1	1	1	0.00
12/08/2026	2032 On 06-May-27			Bond Future	8.20	101.1432	101.1018	101.1432	0.00
12/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1026	1	1	1	0.00
12/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1507	2	2	2	500.00
12/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2417	2	2	2	0.00
12/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	734	1	1	1	500.00
12/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1246	1	1	1	500.00
12/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2339	2	2	2	500.00
12/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3721	4	4	4	0.00
12/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	881	1	1	1	500.00
12/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1399	1	1	1	0.00
12/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	1991	2	2	2	0.00
12/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1359	1	1	1	500.00
12/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3237	3	3	3	0.00
12/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2291	2	2	2	0.00
12/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2635	3	3	3	0.00
12/08/2026	2032 On 05-August-27			Bond Future	8.23	103.1138	103.0719	103.1138	0.00
12/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2390	2	2	2	0.00
12/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2437	2	2	2	500.00
12/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4137	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
12/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1409	1	1	1	500.00
12/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1629	2	2	2	0.00
12/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	960	1	1	1	500.00
12/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2503	2	3	2	0.00
12/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1658	2	2	2	0.00
12/08/2026	2032 On 04-November-27			Bond Future	8.29	100.8019	100.7603	100.8019	0.00
12/08/2026	2032 On 04-November-27	8.20	Call	Bond Future	1988	2	2	2	0.00
12/08/2026	2032 On 04-November-27	8.20	Put	Bond Future	2296	2	2	2	0.00
12/08/2026	2033 On 06-August-26			Bond Future	134.25	134.2500	134.2500	134.2500	0.00
12/08/2026	2033 On 05-November-26			Bond Future	149.35	149.2024	149.3489	149.2024	15,149.00
12/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	12089	12	12	12	0.00
12/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2033 On 04-February-27			Bond Future	152.17	152.0251	152.1740	152.0251	0.00
12/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9464	9	9	9	0.00
12/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2033 On 06-May-27			Bond Future	153.55	153.4019	153.5526	153.4019	0.00
12/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	2343	2	2	2	0.00
12/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2033 On 05-August-27			Bond Future	156.58	156.4263	156.5803	156.4263	0.00
12/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3430	3	3	3	0.00
12/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2033 On 04-November-27			Bond Future	157.74	157.5840	157.7425	157.5840	0.00
12/08/2026	2033 On 04-November-27	156.56	Call	Bond Future	1183	1	1	1	0.00
12/08/2026	2033 On 04-November-27	156.56	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2037 On 06-August-26			Bond Future	11.71	81.1869	81.1869	81.1869	0.00
12/08/2026	2037 On 05-November-26			Bond Future	8.74	100.6301	100.7090	100.6301	223,957.00
12/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	11473	11	11	11	0.00
12/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12617	13	13	13	0.00
12/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	9325	9	9	9	0.00
12/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	5118	5	5	5	4,490.00
12/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	133	0	0	0	4,490.00
12/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	537	1	1	1	0.00
12/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	41	0	0	0	4,490.00
12/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	62	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
12/08/2026	2037 On 04-February-27			Bond Future	8.79	98.2519	98.3320	98.2519	1,550.00
12/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5612	6	6	6	0.00
12/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	7102	7	7	7	0.00
12/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4665	5	5	5	0.00
12/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1473	1	1	1	4,490.00
12/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1349	1	1	1	4,490.00
12/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3747	4	4	4	0.00
12/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	760	1	1	1	4,490.00
12/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1070	1	1	1	0.00
12/08/2026	2037 On 06-May-27			Bond Future	8.82	100.1855	100.2664	100.1855	0.00
12/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2154	2	2	2	0.00
12/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3693	4	4	4	0.00
12/08/2026	2037 On 05-August-27			Bond Future	8.86	97.8778	97.9606	97.8778	0.00
12/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	4010	4	4	4	0.00
12/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2850	3	3	3	0.00
12/08/2026	2037 On 04-November-27			Bond Future	8.92	99.6282	99.7136	99.6282	0.00
12/08/2026	2037 On 04-November-27	8.84	Call	Bond Future	3583	4	4	4	0.00
12/08/2026	2037 On 04-November-27	8.84	Put	Bond Future	4065	4	4	4	0.00
12/08/2026	2038 On 06-August-26			Bond Future	144.72	144.7200	144.7200	144.7200	0.00
12/08/2026	2038 On 05-November-26			Bond Future	165.18	165.7660	165.1819	165.7660	4,119.00
12/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	18872	19	19	19	0.00
12/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2038 On 04-February-27			Bond Future	166.03	166.6226	166.0271	166.6226	0.00
12/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12197	13	12	13	0.00
12/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2038 On 06-May-27			Bond Future	169.33	169.9381	169.3293	169.9381	0.00
12/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3229	4	3	4	0.00
12/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2038 On 05-August-27			Bond Future	170.34	170.9555	170.3353	170.9555	0.00
12/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1205	2	1	2	0.00
12/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2038 On 04-November-27			Bond Future	173.43	174.0587	173.4291	174.0587	0.00
12/08/2026	2038 On 04-November-27	170.50	Call	Bond Future	2929	4	3	4	0.00
12/08/2026	2038 On 04-November-27	170.50	Put	Bond Future	0	0	0	0	0.00

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12/08/2026	2040 On 06-August-26			Bond Future	12.19	79.4339	79.4339	79.4339	0.00
12/08/2026	2040 On 05-November-26			Bond Future	9.12	101.6272	101.5629	101.6272	32,110.00
12/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	13325	13	13	13	0.00
12/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	14576	15	15	15	0.00
12/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	6334	6	6	6	2,300.00
12/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	10960	11	11	11	0.00
12/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1296	1	1	1	14,000.00
12/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3359	3	3	3	0.00
12/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	171	0	0	0	2,300.00
12/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	612	1	1	1	0.00
12/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	61	0	0	0	2,300.00
12/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	88	0	0	0	0.00
12/08/2026	2040 On 04-February-27			Bond Future	9.17	99.0171	98.9514	99.0171	54,058.00
12/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6732	7	7	7	0.00
12/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	8067	8	8	8	0.00
12/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	5346	5	5	5	0.00
12/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1681	2	2	2	2,300.00
12/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1720	2	2	2	2,300.00
12/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4633	5	5	5	0.00
12/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1006	1	1	1	2,300.00
12/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1297	1	1	1	0.00
12/08/2026	2040 On 06-May-27			Bond Future	9.21	100.9659	100.8980	100.9659	0.00
12/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2351	2	2	2	0.00
12/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	4819	5	5	5	0.00
12/08/2026	2040 On 05-August-27			Bond Future	9.26	98.4228	98.3539	98.4228	0.00
12/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4327	4	4	4	0.00
12/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3834	4	4	4	0.00
12/08/2026	2040 On 04-November-27			Bond Future	9.32	100.1826	100.1135	100.1826	0.00
12/08/2026	2040 On 04-November-27	9.21	Call	Bond Future	4222	4	4	4	0.00
12/08/2026	2040 On 04-November-27	9.21	Put	Bond Future	5032	5	5	5	0.00
12/08/2026	2043 On 06-August-26			Bond Future	110.88	110.8800	110.8800	110.8800	0.00
12/08/2026	2043 On 05-November-26			Bond Future	127.81	128.0518	127.8091	128.0518	0.00
12/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14971	15	15	15	0.00
12/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	2	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
12/08/2026	2043 On 04-February-27			Bond Future	127.27	127.5167	127.2693	127.5167	3,116.00
12/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9812	10	10	10	0.00
12/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	173	0	0	0	0.00
12/08/2026	2043 On 06-May-27			Bond Future	129.80	130.0545	129.8012	130.0545	0.00
12/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4405	5	4	5	0.00
12/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2083	2	2	2	0.00
12/08/2026	2043 On 05-August-27			Bond Future	129.33	129.5915	129.3335	129.5915	0.00
12/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	3237	3	3	3	0.00
12/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3464	3	3	3	0.00
12/08/2026	2043 On 04-November-27			Bond Future	131.68	131.9415	131.6801	131.9415	0.00
12/08/2026	2043 On 04-November-27	128.97	Call	Bond Future	5097	5	5	5	0.00
12/08/2026	2043 On 04-November-27	128.97	Put	Bond Future	2387	2	2	2	0.00
12/08/2026	2044 On 06-August-26			Bond Future	12.42	74.3296	74.3296	74.3296	0.00
12/08/2026	2044 On 05-November-26			Bond Future	9.25	98.3577	98.1589	98.3577	125,519.00
12/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	15266	15	15	15	0.00
12/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	3715	4	4	4	0.00
12/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1658	2	2	2	15,000.00
12/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	80	0	0	0	0.00
12/08/2026	2044 On 04-February-27			Bond Future	9.29	95.8118	95.6090	95.8118	0.00
12/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	8137	8	8	8	0.00
12/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1297	1	1	1	0.00
12/08/2026	2044 On 06-May-27			Bond Future	9.33	97.6975	97.4900	97.6975	0.00
12/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2900	3	3	3	0.00
12/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	4992	5	5	5	0.00
12/08/2026	2044 On 05-August-27			Bond Future	9.38	95.2159	95.0046	95.2159	0.00
12/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4803	5	5	5	0.00
12/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4345	4	4	4	0.00
12/08/2026	2044 On 04-November-27			Bond Future	9.44	96.9184	96.7042	96.9184	0.00
12/08/2026	2044 On 04-November-27	9.31	Call	Bond Future	4679	5	5	5	0.00
12/08/2026	2044 On 04-November-27	9.31	Put	Bond Future	5711	6	6	6	0.00
12/08/2026	2046 On 06-August-26			Bond Future	122.38	122.3800	122.3800	122.3800	0.00
12/08/2026	2046 On 05-November-26			Bond Future	145.44	145.9217	145.4429	145.9217	18,563.00
12/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	19963	20	20	20	0.00
12/08/2026	2046 On 05-November-26	125.48	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
12/08/2026	2046 On 04-February-27			Bond Future	148.19	148.6825	148.1942	148.6825	0.00
12/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	17104	18	17	18	0.00
12/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2046 On 06-May-27			Bond Future	148.72	149.2185	148.7194	149.2185	0.00
12/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
12/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	271	0	0	0	0.00
12/08/2026	2046 On 05-August-27			Bond Future	151.65	152.1602	151.6515	152.1602	0.00
12/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2482	3	2	3	0.00
12/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2046 On 04-November-27			Bond Future	151.93	152.4475	151.9312	152.4475	0.00
12/08/2026	2046 On 04-November-27	151.95	Call	Bond Future	0	0	0	0	0.00
12/08/2026	2046 On 04-November-27	151.95	Put	Bond Future	19	0	0	0	0.00
12/08/2026	2050 On 06-August-26			Bond Future	123.27	123.2700	123.2700	123.2700	0.00
12/08/2026	2050 On 05-November-26			Bond Future	149.93	149.8695	149.9264	149.8695	18,702.00
12/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	26086	26	26	26	0.00
12/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2050 On 04-February-27			Bond Future	150.22	150.1672	150.2247	150.1672	0.00
12/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	17835	18	18	18	0.00
12/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2050 On 06-May-27			Bond Future	153.21	153.1551	153.2126	153.1551	0.00
12/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	2753	3	3	3	0.00
12/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2050 On 05-August-27			Bond Future	153.64	153.5771	153.6361	153.5771	0.00
12/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	666	1	1	1	0.00
12/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	0	0	0	0	0.00
12/08/2026	2050 On 04-November-27			Bond Future	156.43	156.3647	156.4263	156.3647	0.00
12/08/2026	2050 On 04-November-27	153.21	Call	Bond Future	3216	3	3	3	0.00
12/08/2026	2050 On 04-November-27	153.21	Put	Bond Future	0	0	0	0	0.00
12/08/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	AL37 On 06-August-26			Index Future	1302.34	1302.3390	1302.3390	1302.3390	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
12/08/2026	AL37 On 05-November-26			Index Future	1322.24	1322.6050	1322.2370	1322.6050	0.00
12/08/2026	AL37 On 04-February-27			Index Future	1346.93	1347.3070	1346.9300	1347.3070	0.00
12/08/2026	AL37 On 06-May-27			Index Future	1373.40	1373.7890	1373.4020	1373.7890	0.00
12/08/2026	AL37 On 05-August-27			Index Future	1399.90	1400.2910	1399.8980	1400.2910	0.00
12/08/2026	AL37 On 04-November-27			Index Future	1425.35	1425.7430	1425.3470	1425.7430	0.00
12/08/2026	AL7T On 06-August-26			Index Future	1700.73	1700.7270	1700.7270	1700.7270	0.00
12/08/2026	AL7T On 05-November-26			Index Future	1723.06	1721.5200	1723.0620	1721.5200	0.00
12/08/2026	AL7T On 04-February-27			Index Future	1755.24	1753.6720	1755.2410	1753.6720	0.00
12/08/2026	AL7T On 06-May-27			Index Future	1789.74	1788.1420	1789.7370	1788.1420	0.00
12/08/2026	AL7T On 05-August-27			Index Future	1824.27	1822.6380	1824.2650	1822.6380	0.00
12/08/2026	AL7T On 04-November-27			Index Future	1857.43	1855.7660	1857.4290	1855.7660	0.00
12/08/2026	ALBI On 06-August-26			Index Future	1433.82	1433.8150	1433.8150	1433.8150	0.00
12/08/2026	ALBI On 05-November-26			Index Future	1450.21	1450.8470	1450.2060	1450.8470	75.00
12/08/2026	ALBI On 04-February-27			Index Future	1477.29	1477.9430	1477.2890	1477.9430	0.00
12/08/2026	ALBI On 06-May-27			Index Future	1506.32	1506.9940	1506.3230	1506.9940	0.00
12/08/2026	ALBI On 05-August-27			Index Future	1535.38	1536.0660	1535.3830	1536.0660	0.00
12/08/2026	ALBI On 04-November-27			Index Future	1563.30	1563.9850	1563.2950	1563.9850	0.00
12/08/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/08/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C050 On 31-December-50			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
12/08/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/08/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/08/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	CS33 On 15-September-33			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
12/08/2026	ES33 On 06-August-26			Bond Future	12.02	81.8686	81.8686	81.8686	0.00
12/08/2026	ES33 On 05-November-26			Bond Future	8.92	93.9313	93.9924	93.9313	0.00
12/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8664	9	9	9	0.00
12/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
12/08/2026	ES33 On 04-February-27			Bond Future	8.98	95.7085	95.7706	95.7085	0.00
12/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3274	3	3	3	0.00
12/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
12/08/2026	ES33 On 06-May-27			Bond Future	9.03	93.8170	93.8795	93.8170	0.00
12/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
12/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1046	1	1	1	0.00
12/08/2026	ES33 On 05-August-27			Bond Future	9.08	95.6660	95.7300	95.6660	0.00
12/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	810	1	1	1	0.00
12/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
12/08/2026	ES33 On 04-November-27			Bond Future	9.17	93.6068	93.6731	93.6068	0.00
12/08/2026	ES33 On 04-November-27	9.06	Call	Bond Future	0	0	0	0	0.00
12/08/2026	ES33 On 04-November-27	9.06	Put	Bond Future	479	1	0	1	0.00
12/08/2026	ES42 On 06-August-26			Bond Future	12.65	74.4743	74.4743	74.4743	0.00
12/08/2026	ES42 On 05-November-26			Bond Future	9.56	91.9751	91.8749	91.9751	0.00
12/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13910	14	14	14	0.00
12/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
12/08/2026	ES42 On 04-February-27			Bond Future	9.62	93.7154	93.6131	93.7154	0.00
12/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4753	5	5	5	0.00
12/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
12/08/2026	ES42 On 06-May-27			Bond Future	9.67	91.3158	91.2108	91.3158	0.00
12/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
12/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2532	2	3	2	0.00
12/08/2026	ES42 On 05-August-27			Bond Future	9.72	93.1151	93.0083	93.1151	0.00
12/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	826	1	1	1	0.00
12/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
12/08/2026	ES42 On 04-November-27			Bond Future	9.80	90.5388	90.4310	90.5388	0.00
12/08/2026	ES42 On 04-November-27	9.66	Call	Bond Future	0	0	0	0	0.00
12/08/2026	ES42 On 04-November-27	9.66	Put	Bond Future	971	1	1	1	0.00
12/08/2026	GOVI On 06-August-26			GOVI	1407.08	1407.0820	1407.0820	1407.0820	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
12/08/2026	GOVI On 05-November-26			GOVI	1422.86	1423.5400	1422.8570	1423.5400	664.00
12/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1458570	147	146	147	0.00
12/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
12/08/2026	GOVI On 04-February-27			GOVI	1449.43	1450.1270	1449.4300	1450.1270	60.00
12/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	804300	81	80	81	0.00
12/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
12/08/2026	GOVI On 06-May-27			GOVI	1477.92	1478.6300	1477.9160	1478.6300	0.00
12/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	509160	52	51	52	0.00
12/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
12/08/2026	GOVI On 05-August-27			GOVI	1506.43	1507.1550	1506.4280	1507.1550	0.00
12/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	414280	42	41	42	0.00
12/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
12/08/2026	GOVI On 04-November-27			GOVI	1533.81	1534.5490	1533.8140	1534.5490	0.00
12/08/2026	GOVI On 04-November-27	1,514.00	Call	GOVI	198140	21	20	21	0.00
12/08/2026	GOVI On 04-November-27	1,514.00	Put	GOVI	0	0	0	0	0.00
12/08/2026	GVIx On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2026	I258 On 06-August-26			Bond Future	112.95	112.9500	112.9500	112.9500	0.00
12/08/2026	I258 On 05-November-26			Bond Future	138.14	138.0904	138.1403	138.0904	0.00
12/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	23192	23	23	23	0.00
12/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	2	0	0	0	0.00
12/08/2026	I258 On 04-February-27			Bond Future	137.80	137.7453	137.7958	137.7453	0.00
12/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	19007	19	19	19	0.00
12/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	112	0	0	0	0.00
12/08/2026	I258 On 06-May-27			Bond Future	140.54	140.4864	140.5371	140.4864	0.00
12/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	8405	8	8	8	0.00
12/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	2648	3	3	3	0.00
12/08/2026	I258 On 05-August-27			Bond Future	140.28	140.2292	140.2810	140.2292	0.00
12/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	6111	6	6	6	0.00
12/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	4760	5	5	5	0.00
12/08/2026	I258 On 04-November-27			Bond Future	142.83	142.7725	142.8269	142.7725	0.00
12/08/2026	I258 On 04-November-27	137.93	Call	Bond Future	8567	9	9	9	0.00
12/08/2026	I258 On 04-November-27	137.93	Put	Bond Future	3670	4	4	4	0.00
12/08/2026	IGOV On 06-August-26			Index Future	455.71	455.7060	455.7060	455.7060	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
12/08/2026	IGOV On 05-November-26			Index Future	464.25	464.7560	464.2500	464.7560	258.00
12/08/2026	IGOV On 04-February-27			Index Future	473.03	473.5480	473.0320	473.5480	0.00
12/08/2026	IGOV On 06-May-27			Index Future	482.44	482.9660	482.4380	482.9660	0.00
12/08/2026	IGOV On 05-August-27			Index Future	491.85	492.3900	491.8520	492.3900	0.00
12/08/2026	IGOV On 04-November-27			Index Future	500.90	501.4460	500.9000	501.4460	0.00
12/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/08/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/08/2026	R033 On 06-August-26			Bond Future	10.25	102.4543	102.4543	102.4543	0.00
12/08/2026	R033 On 05-November-26			Bond Future	8.26	109.6732	109.6273	109.6732	8,701.00
12/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5567	6	6	6	0.00
12/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	216	0	0	0	0.00
12/08/2026	R033 On 04-February-27			Bond Future	8.30	111.7219	111.6748	111.7219	0.00
12/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2968	3	3	3	0.00
12/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1224	1	1	1	0.00
12/08/2026	R033 On 06-May-27			Bond Future	8.31	108.8759	108.8270	108.8759	0.00
12/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1269	1	1	1	0.00
12/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3135	3	3	3	0.00
12/08/2026	R033 On 05-August-27			Bond Future	8.34	110.9971	110.9475	110.9971	0.00
12/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2867	3	3	3	0.00
12/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	1959	2	2	2	0.00
12/08/2026	R033 On 04-November-27			Bond Future	8.40	107.9434	107.8941	107.9434	0.00
12/08/2026	R033 On 04-November-27	8.32	Call	Bond Future	2357	2	2	2	0.00
12/08/2026	R033 On 04-November-27	8.32	Put	Bond Future	2719	3	3	3	0.00
12/08/2026	R035 On 06-August-26			Bond Future	11.06	92.0808	92.0808	92.0808	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
12/08/2026	R035 On 05-November-26			Bond Future	8.43	104.2200	104.3535	104.2200	100,375.00
12/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	9138	9	9	9	0.00
12/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3847	4	4	4	0.00
12/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	622	1	1	1	600.00
12/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1835	2	2	2	0.00
12/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	3097	3	3	3	200.00
12/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5427	5	5	5	0.00
12/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7961	8	8	8	0.00
12/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	149	0	0	0	200.00
12/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	368	0	0	0	200.00
12/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	897	1	1	1	0.00
12/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1580	2	2	2	600.00
12/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3410	4	3	4	0.00
12/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	663	1	1	1	600.00
12/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	93	0	0	0	0.00
12/08/2026	R035 On 04-February-27			Bond Future	8.47	106.1667	106.3024	106.1667	0.00
12/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4314	4	4	4	0.00
12/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	598	1	1	1	3,000.00
12/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1466	1	1	1	3,000.00
12/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3612	4	4	4	0.00
12/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	6146	6	6	6	0.00
12/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3937	4	4	4	0.00
12/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	2102	2	2	2	1,050.00
12/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1892	2	2	2	500.00
12/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2919	3	3	3	0.00
12/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	806	1	1	1	500.00
12/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2528	3	3	3	0.00
12/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4439	5	4	5	0.00
12/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1750	2	2	2	500.00
12/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1286	1	1	1	1,050.00
12/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2327	2	2	2	0.00
12/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	723	1	1	1	1,050.00
12/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1414	1	1	1	3,000.00
12/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3049	3	3	3	0.00
12/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5215	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
12/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1156	1	1	1	0.00
12/08/2026	R035 On 06-May-27			Bond Future	8.49	103.7494	103.8869	103.7494	0.00
12/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1930	2	2	2	500.00
12/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	3120	3	3	3	0.00
12/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	5031	5	5	5	0.00
12/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1673	2	2	2	900.00
12/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1122	1	1	1	500.00
12/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2234	2	2	2	500.00
12/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3618	4	4	4	0.00
12/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3508	3	4	3	500.00
12/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5577	5	6	5	0.00
12/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1242	1	1	1	500.00
12/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2031	2	2	2	0.00
12/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	1974	2	2	2	500.00
12/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	2971	3	3	3	0.00
12/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4789	5	5	5	0.00
12/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1401	1	1	1	900.00
12/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2262	2	2	2	900.00
12/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	3687	4	4	4	0.00
12/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3303	3	3	3	0.00
12/08/2026	R035 On 05-August-27			Bond Future	8.52	105.7710	105.9114	105.7710	0.00
12/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3499	3	3	3	0.00
12/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	2088	2	2	2	500.00
12/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3602	4	4	4	500.00
12/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	6214	6	6	6	0.00
12/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1349	1	1	1	500.00
12/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2317	2	2	2	0.00
12/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3585	4	4	4	0.00
12/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2379	2	2	2	0.00
12/08/2026	R035 On 04-November-27			Bond Future	8.57	103.1638	103.3079	103.1638	0.00
12/08/2026	R035 On 04-November-27	8.51	Call	Bond Future	2931	3	3	3	0.00
12/08/2026	R035 On 04-November-27	8.51	Put	Bond Future	3273	3	3	3	0.00
12/08/2026	R038 On 06-August-26			Bond Future	11.77	98.3569	98.3569	98.3569	0.00
12/08/2026	R038 On 05-November-26			Bond Future	8.90	115.0995	115.1944	115.0995	4,343.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	13084	13	13	13	0.00
12/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	96	0	0	0	0.00
12/08/2026	R038 On 04-February-27			Bond Future	8.95	117.2497	117.3460	117.2497	0.00
12/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	6237	6	6	6	0.00
12/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1417	1	1	1	0.00
12/08/2026	R038 On 06-May-27			Bond Future	8.98	114.0711	114.1683	114.0711	0.00
12/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2474	2	2	2	0.00
12/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4536	5	5	5	0.00
12/08/2026	R038 On 05-August-27			Bond Future	9.03	116.2935	116.3928	116.2935	0.00
12/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4517	4	5	4	0.00
12/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3625	4	4	4	0.00
12/08/2026	R038 On 04-November-27			Bond Future	9.09	112.8932	112.9957	112.8932	0.00
12/08/2026	R038 On 04-November-27	9.00	Call	Bond Future	4034	4	4	4	0.00
12/08/2026	R038 On 04-November-27	9.00	Put	Bond Future	4693	5	5	5	0.00
12/08/2026	R053 On 06-August-26			Bond Future	12.28	99.1113	99.1113	99.1113	0.00
12/08/2026	R053 On 05-November-26			Bond Future	9.13	126.2288	126.0010	126.2288	57,273.00
12/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	21357	22	21	22	0.00
12/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	632	1	1	1	530.00
12/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	2014	2	2	2	530.00
12/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	5069	5	5	5	0.00
12/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2504	2	3	2	530.00
12/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	5465	5	5	5	0.00
12/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	10205	10	10	10	0.00
12/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	132	0	0	0	0.00
12/08/2026	R053 On 04-February-27			Bond Future	9.17	128.5870	128.3544	128.5870	0.00
12/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	11074	11	11	11	0.00
12/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1992	2	2	2	0.00
12/08/2026	R053 On 06-May-27			Bond Future	9.20	125.2530	125.0150	125.2530	0.00
12/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	3998	4	4	4	0.00
12/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	7421	7	7	7	0.00
12/08/2026	R053 On 05-August-27			Bond Future	9.24	127.6933	127.4508	127.6933	0.00
12/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	6799	7	7	7	0.00
12/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	6346	6	6	6	0.00
12/08/2026	R053 On 04-November-27			Bond Future	9.29	124.1193	123.8739	124.1193	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
12/08/2026	R053 On 04-November-27	9.16	Call	Bond Future	6387	7	6	7	0.00
12/08/2026	R053 On 04-November-27	9.16	Put	Bond Future	7904	8	8	8	0.00
12/08/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
12/08/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
12/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	26	0	0	0	0.00
12/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	26	0	0	0	0.00
12/08/2026	R202 On 06-August-26			Bond Future	278.86	278.8600	278.8600	278.8600	0.00
12/08/2026	R202 On 05-November-26			Bond Future	309.04	308.9276	309.0441	308.9276	732.00
12/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	28584	28	29	28	0.00
12/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R202 On 04-February-27			Bond Future	309.28	309.1626	309.2805	309.1626	513.00
12/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	14551	14	15	14	0.00
12/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R202 On 06-May-27			Bond Future	315.43	315.3141	315.4321	315.3141	0.00
12/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	8442	8	8	8	0.00
12/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R202 On 05-August-27			Bond Future	315.91	315.7907	315.9119	315.7907	0.00
12/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	2942	3	3	3	0.00
12/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R202 On 04-November-27			Bond Future	321.65	321.5227	321.6495	321.5227	0.00
12/08/2026	R202 On 04-November-27	315.68	Call	Bond Future	5969	6	6	6	0.00
12/08/2026	R202 On 04-November-27	315.68	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R209 On 06-August-26			Bond Future	11.39	72.6665	72.6665	72.6665	0.00
12/08/2026	R209 On 05-November-26			Bond Future	8.60	85.7176	85.7858	85.7176	45,439.00
12/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9278	9	9	9	0.00
12/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	79	0	0	0	0.00
12/08/2026	R209 On 04-February-27			Bond Future	8.64	87.3188	87.3880	87.3188	0.00
12/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4574	5	5	5	0.00
12/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	819	1	1	1	3,237.00
12/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3302	3	3	3	0.00
12/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1499	2	1	2	3,237.00
12/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4315	4	4	4	0.00
12/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1041	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
12/08/2026	R209 On 06-May-27			Bond Future	8.66	85.8840	85.9538	85.8840	0.00
12/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1903	2	2	2	0.00
12/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1541	2	2	2	4,620.00
12/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4943	5	5	5	0.00
12/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1396	1	1	1	4,620.00
12/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3851	4	4	4	0.00
12/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3305	3	3	3	0.00
12/08/2026	R209 On 05-August-27			Bond Future	8.69	87.5574	87.6288	87.5574	0.00
12/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3384	3	3	3	0.00
12/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2434	2	2	2	0.00
12/08/2026	R209 On 04-November-27			Bond Future	8.75	85.9756	86.0492	85.9756	0.00
12/08/2026	R209 On 04-November-27	8.67	Call	Bond Future	2908	3	3	3	0.00
12/08/2026	R209 On 04-November-27	8.67	Put	Bond Future	3312	3	3	3	0.00
12/08/2026	R210 On 06-August-26			Bond Future	259.84	259.8400	259.8400	259.8400	0.00
12/08/2026	R210 On 05-November-26			Bond Future	271.93	271.8477	271.9342	271.8477	307.00
12/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18604	19	19	19	0.00
12/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R210 On 04-February-27			Bond Future	277.08	276.9910	277.0784	276.9910	300.00
12/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	11048	11	11	11	0.00
12/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R210 On 06-May-27			Bond Future	278.92	278.8300	278.9171	278.8300	0.00
12/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7787	8	8	8	0.00
12/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R210 On 05-August-27			Bond Future	284.42	284.3269	284.4164	284.3269	0.00
12/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8406	8	8	8	0.00
12/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R210 On 04-November-27			Bond Future	285.83	285.7380	285.8322	285.7380	0.00
12/08/2026	R210 On 04-November-27	284.11	Call	Bond Future	1722	2	2	2	0.00
12/08/2026	R210 On 04-November-27	284.11	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R213 On 06-August-26			Bond Future	9.69	93.4161	93.4161	93.4161	0.00
12/08/2026	R213 On 05-November-26			Bond Future	8.00	97.8223	97.7897	97.8223	30,994.00
12/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2869	3	3	3	0.00
12/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	269	0	0	0	0.00
12/08/2026	R213 On 04-February-27			Bond Future	8.03	99.6495	99.6161	99.6495	33,457.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1418	1	1	1	0.00
12/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1058	1	1	1	0.00
12/08/2026	R213 On 06-May-27			Bond Future	8.03	98.0558	98.0208	98.0558	0.00
12/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	698	1	1	1	0.00
12/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1567	2	2	2	2,830.00
12/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4214	4	4	4	0.00
12/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	463	0	0	0	2,830.00
12/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1264	1	1	1	0.00
12/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2210	2	2	2	0.00
12/08/2026	R213 On 05-August-27			Bond Future	8.05	99.9665	99.9312	99.9665	0.00
12/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1897	2	2	2	0.00
12/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1333	1	1	1	1,200.00
12/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2533	3	3	3	0.00
12/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	960	1	1	1	1,200.00
12/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1623	2	2	2	0.00
12/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1236	1	1	1	0.00
12/08/2026	R213 On 04-November-27			Bond Future	8.11	98.2073	98.1724	98.2073	0.00
12/08/2026	R213 On 04-November-27	8.02	Call	Bond Future	1513	2	2	2	0.00
12/08/2026	R213 On 04-November-27	8.02	Put	Bond Future	1766	2	2	2	0.00
12/08/2026	R214 On 06-August-26			Bond Future	11.97	65.6258	65.6258	65.6258	0.00
12/08/2026	R214 On 05-November-26			Bond Future	9.15	80.4179	80.3258	80.4179	23,962.00
12/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	11075	11	11	11	0.00
12/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	100	0	0	0	0.00
12/08/2026	R214 On 04-February-27			Bond Future	9.20	81.9201	81.8260	81.9201	0.00
12/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5684	6	6	6	0.00
12/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1250	1	1	1	0.00
12/08/2026	R214 On 06-May-27			Bond Future	9.24	80.2315	80.1349	80.2315	0.00
12/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2041	2	2	2	0.00
12/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4436	4	4	4	0.00
12/08/2026	R214 On 05-August-27			Bond Future	9.28	81.7949	81.6966	81.7949	0.00
12/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3793	4	4	4	0.00
12/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3531	3	4	3	0.00
12/08/2026	R214 On 04-November-27			Bond Future	9.34	79.9631	79.8640	79.9631	0.00
12/08/2026	R214 On 04-November-27	9.21	Call	Bond Future	3586	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
12/08/2026	R214 On 04-November-27	9.21	Put	Bond Future	4415	4	4	4	0.00
12/08/2026	R248 On 06-August-26			Bond Future	12.37	76.8492	76.8492	76.8492	0.00
12/08/2026	R248 On 05-November-26			Bond Future	9.21	97.5954	97.4256	97.5954	286,155.00
12/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	16298	16	16	16	0.00
12/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	4221	4	4	4	0.00
12/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1686	2	2	2	400.00
12/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	97	0	0	0	0.00
12/08/2026	R248 On 04-February-27			Bond Future	9.26	99.4184	99.2451	99.4184	0.00
12/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	8558	9	9	9	0.00
12/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1453	1	1	1	0.00
12/08/2026	R248 On 06-May-27			Bond Future	9.29	96.9318	96.7543	96.9318	260.00
12/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3197	3	3	3	0.00
12/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5342	5	5	5	0.00
12/08/2026	R248 On 05-August-27			Bond Future	9.33	98.8205	98.6398	98.8205	0.00
12/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	5136	5	5	5	0.00
12/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4776	5	5	5	0.00
12/08/2026	R248 On 04-November-27			Bond Future	9.38	96.1519	95.9691	96.1519	0.00
12/08/2026	R248 On 04-November-27	9.26	Call	Bond Future	4852	5	5	5	0.00
12/08/2026	R248 On 04-November-27	9.26	Put	Bond Future	5920	6	6	6	0.00
12/08/2026	R2R9 On 06-August-26			Bond Future	9.70	104.8514	104.8514	104.8514	0.00
12/08/2026	R2R9 On 05-November-26			Bond Future	9.02	107.3268	107.3813	107.3268	15,682.00
12/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96411	96	96	96	0.00
12/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R2R9 On 04-February-27			Bond Future	9.07	109.3318	109.3870	109.3318	0.00
12/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7149	7	7	7	0.00
12/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1214	1	1	1	0.00
12/08/2026	R2R9 On 06-May-27			Bond Future	9.11	106.5017	106.5571	106.5017	0.00
12/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2491	2	2	2	0.00
12/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6006	6	6	6	0.00
12/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2870	3	3	3	250.00
12/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2177	2	2	2	250.00
12/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4161	4	4	4	0.00
12/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4619	5	5	5	0.00
12/08/2026	R2R9 On 05-August-27			Bond Future	9.16	108.5767	108.6334	108.5767	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
12/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4479	4	4	4	0.00
12/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2873	3	3	3	910.00
12/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3130	3	3	3	180.00
12/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5674	6	6	6	0.00
12/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6384	6	6	6	0.00
12/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2660	3	3	3	180.00
12/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5042	5	5	5	0.00
12/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3002	3	3	3	910.00
12/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5387	5	5	5	0.00
12/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3737	4	4	4	0.00
12/08/2026	R2R9 On 04-November-27			Bond Future	9.22	105.5426	105.6015	105.5426	0.00
12/08/2026	R2R9 On 04-November-27	9.12	Call	Bond Future	4067	4	4	4	0.00
12/08/2026	R2R9 On 04-November-27	9.12	Put	Bond Future	4806	5	5	5	0.00
12/08/2026	R4R2 On 06-August-26			Bond Future	9.94	105.1355	105.1355	105.1355	0.00
12/08/2026	R4R2 On 05-November-26			Bond Future	9.21	108.7107	108.5499	108.7107	4,116.00
12/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97327	97	97	97	0.00
12/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
12/08/2026	R4R2 On 04-February-27			Bond Future	9.26	110.7415	110.5773	110.7415	0.00
12/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8334	8	8	8	0.00
12/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1365	1	1	1	0.00
12/08/2026	R4R2 On 06-May-27			Bond Future	9.31	107.8131	107.6449	107.8131	0.00
12/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2789	3	3	3	0.00
12/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5389	5	5	5	0.00
12/08/2026	R4R2 On 05-August-27			Bond Future	9.35	109.9136	109.7423	109.9136	0.00
12/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5077	5	5	5	0.00
12/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4366	4	4	4	0.00
12/08/2026	R4R2 On 04-November-27			Bond Future	9.42	106.7773	106.6043	106.7773	0.00
12/08/2026	R4R2 On 04-November-27	9.28	Call	Bond Future	4542	5	5	5	0.00
12/08/2026	R4R2 On 04-November-27	9.28	Put	Bond Future	5662	6	6	6	0.00
12/08/2026	RR87 On 06-August-26			Bond Future	6.53	101.1299	101.1299	101.1299	0.00
12/08/2026	RR87 On 05-November-26			Bond Future	6.86	102.7068	102.7091	102.7068	0.00
12/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
12/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	182	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
12/08/2026	RR88 On 06-August-26			Bond Future	6.79	105.3468	105.3468	105.3468	0.00
12/08/2026	RR88 On 05-November-26			Bond Future	7.35	105.9047	105.9308	105.9047	0.00
12/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	14	0	0	0	0.00
12/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	680	1	1	1	0.00
12/08/2026	RR88 On 04-February-27			Bond Future	7.28	104.0426	104.0696	104.0426	0.00
12/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	564	1	1	1	0.00
12/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	145	0	0	0	0.00
12/08/2026	RR88 On 06-May-27			Bond Future	7.00	106.0899	106.1167	106.0899	0.00
12/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	627	1	1	1	0.00
12/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	92	0	0	0	0.00
12/08/2026	RR88 On 05-August-27			Bond Future	6.38	102.8500	102.8775	102.8500	0.00
12/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	642	1	1	1	0.00
12/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	30	0	0	0	0.00
12/08/2026	RR88 On 04-November-27			Bond Future	4.41	104.6894	104.7186	104.6894	0.00
12/08/2026	RR88 On 04-November-27	6.65	Call	Bond Future	342	0	0	0	0.00
12/08/2026	RR88 On 04-November-27	6.65	Put	Bond Future	74	0	0	0	0.00
12/08/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/08/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00