



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 DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	2029 On 05-February-26			Bond Future	145.0093	144.9696	145.0093	144.9696	1,850
11/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4899.3000	4859.5700	4.8993	4.8596	0
11/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2029 On 07-May-26			Bond Future	146.1797	146.1392	146.1797	146.1392	2,542
11/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4359.7300	4319.1600	4.3597	4.3192	0
11/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2029 On 06-August-26			Bond Future	148.8531	148.8113	148.8531	148.8113	0
11/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4753.1300	4711.3400	4.7531	4.7113	0
11/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2029 On 05-November-26			Bond Future	150.0066	149.9635	150.0066	149.9635	0
11/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2446.5600	2403.5400	2.4466	2.4035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2029 On 04-February-27			Bond Future	152.6266	152.5819	152.6266	152.5819	0
11/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2906.5900	2861.9400	2.9066	2.8619	0
11/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2030 On 05-February-26			Bond Future	7.6540	7.7228	101.3832	101.1501	164,646
11/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6004.8300	5772.1400	6.0048	5.7721	0
11/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.5200	0.8700	0.0005	0.0009	0
11/12/2025	2030 On 07-May-26			Bond Future	7.6910	7.7651	103.1971	102.9598	5,220
11/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	145.0600	110.1000	0.1451	0.1101	1,000
11/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1701.1100	1903.4800	1.7011	1.9035	0
11/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	803.1900	689.0600	0.8032	0.6891	1,000
11/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	742.2600	865.4600	0.7423	0.8655	0
11/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1245.0300	1100.6900	1.2450	1.1007	0
11/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	514.3000	607.2900	0.5143	0.6073	1,000
11/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5307.9200	5079.9300	5.3079	5.0799	0
11/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	38.2800	47.6200	0.0383	0.0476	0
11/12/2025	2030 On 06-August-26			Bond Future	7.7346	7.8152	101.0502	100.8083	19,282
11/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	253.1000	205.1100	0.2531	0.2051	1,000
11/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1845.4800	2039.4200	1.8455	2.0394	0
11/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	921.8600	809.5700	0.9219	0.8096	1,000
11/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	995.7600	1125.4000	0.9958	1.1254	0
11/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1615.8700	1465.4000	1.6159	1.4654	0
11/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	643.3100	734.7700	0.6433	0.7348	1,000
11/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4494.6100	4277.8000	4.4946	4.2778	0
11/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	148.0800	173.2000	0.1481	0.1732	0
11/12/2025	2030 On 05-November-26			Bond Future	7.7802	7.8679	102.8146	102.5680	0
11/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2293.7900	2123.9600	2.2938	2.1240	0
11/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	594.5700	671.3700	0.5946	0.6714	0
11/12/2025	2030 On 04-February-27			Bond Future	7.8530	7.9494	100.5786	100.3271	0
11/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1149.1900	1030.4600	1.1492	1.0305	0
11/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1235.5700	1368.3700	1.2356	1.3684	0
11/12/2025	2031 On 05-February-26			Bond Future	112.6835	113.1025	112.6835	113.1025	1,015
11/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	982.0400	1363.5800	0.9820	1.3636	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	58.5800	21.0900	0.0586	0.0211	0
11/12/2025	2031 On 07-May-26			Bond Future	114.7272	115.1537	114.7272	115.1537	736
11/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1082.5200	1424.5400	1.0825	1.4245	0
11/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	195.3600	110.8900	0.1954	0.1109	0
11/12/2025	2031 On 06-August-26			Bond Future	114.4023	114.8364	114.4023	114.8364	680
11/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	992.6300	1293.7300	0.9926	1.2937	0
11/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	400.3700	267.3700	0.4004	0.2674	0
11/12/2025	2031 On 05-November-26			Bond Future	116.4266	116.8679	116.4266	116.8679	0
11/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4938.2500	5378.6700	4.9383	5.3787	0
11/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1.6200	0.7300	0.0016	0.0007	0
11/12/2025	2031 On 04-February-27			Bond Future	116.0017	116.4505	116.0017	116.4505	0
11/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	718.8100	949.7800	0.7188	0.9498	0
11/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	897.1000	679.2800	0.8971	0.6793	0
11/12/2025	2032 On 05-February-26			Bond Future	8.0423	8.1002	103.9889	103.7116	127,196
11/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9558.7400	9281.6700	9.5587	9.2817	0
11/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.3100	0.4900	0.0003	0.0005	0
11/12/2025	2032 On 07-May-26			Bond Future	8.0856	8.1466	101.6904	101.4081	37,710
11/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9015.0400	8738.7400	9.0150	8.7387	0
11/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	28.1300	34.1100	0.0281	0.0341	0
11/12/2025	2032 On 06-August-26			Bond Future	8.1329	8.1974	103.5255	103.2377	0
11/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8510.9200	8238.4100	8.5109	8.2384	0
11/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	102.8700	118.1200	0.1029	0.1181	0
11/12/2025	2032 On 05-November-26			Bond Future	8.1892	8.2575	101.1757	100.8825	0
11/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4639.7900	4409.5700	4.6398	4.4096	0
11/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	574.6400	637.6500	0.5746	0.6377	0
11/12/2025	2032 On 04-February-27			Bond Future	8.2641	8.3368	102.9170	102.6181	0
11/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2365.3700	2197.0100	2.3654	2.1970	0
11/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1480.9900	1611.5100	1.4810	1.6115	0
11/12/2025	2033 On 05-February-26			Bond Future	142.6894	142.6943	142.6894	142.6943	2,698
11/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9809.3700	9814.3400	9.8094	9.8143	0
11/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2033 On 07-May-26			Bond Future	143.7153	143.7202	143.7153	143.7202	10,592
11/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8555.2500	8560.1800	8.5553	8.5602	0

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11/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2033 On 06-August-26			Bond Future	146.3436	146.3482	146.3436	146.3482	0
11/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12093.5900	12098.2000	12.0936	12.0982	0
11/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2033 On 05-November-26			Bond Future	147.3493	147.3535	147.3493	147.3535	0
11/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10089.3200	10093.5400	10.0893	10.0935	0
11/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2033 On 04-February-27			Bond Future	149.9231	149.9265	149.9231	149.9265	0
11/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7213.1000	7216.4700	7.2131	7.2165	0
11/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2037 On 05-February-26			Bond Future	8.8698	8.9530	97.6693	97.1058	122,427
11/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5203.1500	4682.2200	5.2032	4.6822	0
11/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	83.5100	126.1300	0.0835	0.1261	11,500
11/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7926.4100	7373.9400	7.9264	7.3739	0
11/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	18.5300	29.6100	0.0185	0.0296	11,500
11/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11165.1400	10603.7700	11.1651	10.6038	0
11/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	3.2200	5.4000	0.0032	0.0054	0
11/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12588.5600	12025.8200	12.5886	12.0258	1,970
11/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	1.0800	1.8900	0.0011	0.0019	0
11/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14255.8300	13692.4500	14.2558	13.6925	0
11/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.2000	0.3700	0.0002	0.0004	0
11/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15126.8800	14563.4000	15.1269	14.5634	0
11/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.0700	0.1400	0.0001	0.0001	0
11/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15342.6900	14779.1900	15.3427	14.7792	1,030
11/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.0600	0.1100	0.0001	0.0001	0
11/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17768.9700	17205.4300	17.7690	17.2054	0
11/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
11/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19848.0700	19284.5200	19.8481	19.2845	0
11/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
11/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22091.2000	21527.6500	22.0912	21.5277	0
11/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
11/12/2025	2037 On 07-May-26			Bond Future	8.9306	9.0169	99.4168	98.8431	87,488
11/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2005.5400	1710.5300	2.0055	1.7105	1,500
11/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1543.5600	1822.2300	1.5436	1.8222	0

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11/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4337.6200	3910.1600	4.3376	3.9102	1,500
11/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	696.7700	842.9900	0.6968	0.8430	0
11/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7444.0700	6935.7400	7.4441	6.9357	0
11/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	280.2200	345.5700	0.2802	0.3456	1,500
11/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12373.8700	11816.6700	12.3739	11.8167	142
11/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	61.0100	77.4900	0.0610	0.0775	0
11/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14357.8900	13791.3000	14.3579	13.7913	0
11/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	22.9900	30.0800	0.0230	0.0301	0
11/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19869.9400	19296.6000	19.8699	19.2966	0
11/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.8000	1.1400	0.0008	0.0011	142
11/12/2025	2037 On 06-August-26			Bond Future	8.9963	9.0860	96.9511	96.3667	2,539
11/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7007.8900	6527.7200	7.0079	6.5277	2,541
11/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	609.5600	713.8000	0.6096	0.7138	0
11/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10615.6200	10081.7700	10.6156	10.0818	0
11/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	279.7000	330.2600	0.2797	0.3303	2,541
11/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13736.2000	13175.3000	13.7362	13.1753	0
11/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	117.5800	141.0900	0.1176	0.1411	2,541
11/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15816.3100	15243.6100	15.8163	15.2436	0
11/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	52.1800	63.8900	0.0522	0.0639	0
11/12/2025	2037 On 05-November-26			Bond Future	9.0610	9.1542	98.6436	98.0485	0
11/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4223.7400	3848.0100	4.2237	3.8480	4,490
11/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1708.5100	1927.9000	1.7085	1.9279	0
11/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7936.4800	7454.4600	7.9365	7.4545	0
11/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	810.0500	923.1500	0.8101	0.9232	4,490
11/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9909.4700	9395.1800	9.9095	9.3952	0
11/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	563.4500	644.2800	0.5635	0.6443	0
11/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	10977.8000	10450.4100	10.9778	10.4504	0
11/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	467.4800	535.2100	0.4675	0.5352	4,490
11/12/2025	2037 On 04-February-27			Bond Future	9.1386	9.2355	96.0849	95.4790	0
11/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4433.0500	4063.6800	4.4331	4.0637	0
11/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2138.2700	2374.8700	2.1383	2.3749	0
11/12/2025	2038 On 05-February-26			Bond Future	157.4730	157.4790	157.4730	157.4790	2,539
11/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14272.9500	14278.9700	14.2730	14.2790	0
11/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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11/12/2025	2038 On 07-May-26			Bond Future	160.3290	160.3349	160.3290	160.3349	440
11/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15798.9500	15804.8800	15.7990	15.8049	0
11/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2038 On 06-August-26			Bond Future	161.0613	161.0669	161.0613	161.0669	0
11/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16341.3000	16346.9300	16.3413	16.3469	0
11/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2038 On 05-November-26			Bond Future	163.9121	163.9172	163.9121	163.9172	0
11/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17602.0600	17607.2100	17.6021	17.6072	0
11/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2038 On 04-February-27			Bond Future	164.5437	164.5483	164.5437	164.5483	0
11/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10713.6600	10718.3200	10.7137	10.7183	0
11/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2040 On 05-February-26			Bond Future	9.2382	9.3111	98.3949	97.8389	77,004
11/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	551.5000	406.0600	0.5515	0.4061	13,500
11/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	2008.0100	2418.5700	2.0080	2.4186	0
11/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1056.7400	827.5800	1.0567	0.8276	14,000
11/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1349.9700	1676.8100	1.3500	1.6768	0
11/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	1989.3000	1654.3600	1.9893	1.6544	0
11/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	761.4100	982.4700	0.7614	0.9825	13,500
11/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4394.5700	3922.4500	4.3946	3.9225	14,000
11/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	223.8400	307.7200	0.2238	0.3077	0
11/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7317.2200	6786.4000	7.3172	6.7864	0
11/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	55.8400	81.0200	0.0558	0.0810	14,000
11/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8050.4400	7512.8900	8.0504	7.5129	680
11/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	39.4200	57.8700	0.0394	0.0579	0
11/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10673.9400	10123.9700	10.6739	10.1240	0
11/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	11.5900	17.6200	0.0116	0.0176	8,180
11/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13203.7400	12649.3500	13.2037	12.6494	0
11/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	2.7000	4.3100	0.0027	0.0043	680
11/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15274.9200	14719.2500	15.2749	14.7193	0
11/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0.4400	0.7700	0.0004	0.0008	0
11/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17216.0200	16660.0800	17.2160	16.6601	475
11/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.0600	0.1200	0.0001	0.0001	0
11/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24788.1700	24232.1700	24.7882	24.2322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
11/12/2025	2040 On 07-May-26			Bond Future	9.3042	9.3796	100.1554	99.5893	0
11/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	9957.0300	9433.4500	9.9570	9.4335	1,460
11/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	197.1800	239.7000	0.1972	0.2397	0
11/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12527.9900	11985.8900	12.5280	11.9859	0
11/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	107.6500	131.6500	0.1077	0.1317	0
11/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15760.8100	15202.9100	15.7608	15.2029	0
11/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	31.5400	39.7400	0.0315	0.0397	0
11/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16048.2800	15489.4900	16.0483	15.4895	0
11/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	27.6300	34.9400	0.0276	0.0349	1,460
11/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17805.1300	17242.4800	17.8051	17.2425	0
11/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	11.7900	15.2400	0.0118	0.0152	0
11/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18858.4800	18294.5000	18.8585	18.2945	0
11/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	6.8000	8.9200	0.0068	0.0089	1,460
11/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20536.6500	19971.4600	20.5367	19.9715	0
11/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	2.6500	3.5600	0.0027	0.0036	0
11/12/2025	2040 On 06-August-26			Bond Future	9.3749	9.4531	97.4523	96.8757	7,265
11/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18073.0300	17507.0200	18.0730	17.5070	0
11/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	54.5400	65.1800	0.0545	0.0652	0
11/12/2025	2040 On 05-November-26			Bond Future	9.4442	9.5251	99.1535	98.5664	0
11/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5238.9900	4857.7400	5.2390	4.8577	2,300
11/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1926.3000	2132.2000	1.9263	2.1322	0
11/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9331.1800	8854.0600	9.3312	8.8541	0
11/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	951.1200	1061.1500	0.9511	1.0612	2,300
11/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11505.3200	10998.4000	11.5053	10.9984	0
11/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	677.3900	757.6200	0.6774	0.7576	0
11/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12668.9100	12149.3800	12.6689	12.1494	0
11/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	563.4500	631.0700	0.5635	0.6311	2,300
11/12/2025	2040 On 04-February-27			Bond Future	9.5253	9.6092	96.3530	95.7550	0
11/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5325.8100	4955.9700	5.3258	4.9560	0
11/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2489.2200	2717.3400	2.4892	2.7173	0
11/12/2025	2043 On 05-February-26			Bond Future	122.9180	122.9232	122.9180	122.9232	0
11/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	13258.0100	13263.1900	13.2580	13.2632	0
11/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	2043 On 07-May-26			Bond Future	125.1473	125.1524	125.1473	125.1524	0
11/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	13447.3185	13452.4101	13.4473	13.4524	0
11/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0.0285	0.0301	0.0000	0.0000	0
11/12/2025	2043 On 06-August-26			Bond Future	124.5816	124.5867	124.5816	124.5867	0
11/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	13702.9038	13708.0518	13.7029	13.7081	0
11/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	1.2938	1.3218	0.0013	0.0013	0
11/12/2025	2043 On 05-November-26			Bond Future	126.7861	126.7907	126.7861	126.7907	0
11/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	13953.1596	13957.8430	13.9532	13.9578	0
11/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	7.0896	7.1730	0.0071	0.0072	0
11/12/2025	2043 On 04-February-27			Bond Future	126.1044	126.1090	126.1044	126.1090	0
11/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	8717.8511	8723.1730	8.7179	8.7232	0
11/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	243.4111	244.1930	0.2434	0.2442	0
11/12/2025	2044 On 05-February-26			Bond Future	9.4428	9.5156	94.2973	93.7045	60,313
11/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4632.4700	4128.7400	4.6325	4.1287	0
11/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	235.4000	324.4700	0.2354	0.3245	0
11/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5116.5000	4597.7800	5.1165	4.5978	9,000
11/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	189.4300	263.5100	0.1894	0.2635	0
11/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10872.8500	10287.6300	10.8729	10.2876	9,000
11/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	14.7400	22.3200	0.0147	0.0223	0
11/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13181.4100	12591.6400	13.1814	12.5916	0
11/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	5.5300	8.5600	0.0055	0.0086	4,500
11/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14456.9400	13865.4300	14.4569	13.8654	0
11/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	2.1100	3.4000	0.0021	0.0034	9,000
11/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14771.1900	14179.4300	14.7712	14.1794	0
11/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	1.6400	2.6800	0.0016	0.0027	4,500
11/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15145.8300	14553.8200	15.1458	14.5538	0
11/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	1.2100	2.0000	0.0012	0.0020	0
11/12/2025	2044 On 07-May-26		Call	Bond Future	900.6000	758.8000	0.9006	0.7588	0
11/12/2025	2044 On 07-May-26			Bond Future	9.5076	9.5827	95.9844	95.3810	64,878
11/12/2025	2044 On 07-May-26		Put	Bond Future	4916.1600	5377.8100	4.9162	5.3778	0
11/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4717.0200	4276.1300	4.7170	4.2761	0
11/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	865.3100	1027.8700	0.8653	1.0279	15,000
11/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16078.3000	15486.1200	16.0783	15.4861	0
11/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	45.6100	56.8800	0.0456	0.0569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	2044 On 06-August-26			Bond Future	9.5767	9.6543	93.3314	92.7167	7,681
11/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19063.9600	18461.1100	19.0640	18.4611	0
11/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	62.1100	73.9600	0.0621	0.0740	0
11/12/2025	2044 On 05-November-26			Bond Future	9.6440	9.7241	94.9606	94.3347	0
11/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12674.4200	12129.0600	12.6744	12.1291	0
11/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	686.8500	767.3400	0.6869	0.7673	0
11/12/2025	2044 On 04-February-27			Bond Future	9.7216	9.8045	92.2131	91.5758	0
11/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5989.0600	5584.2100	5.9891	5.5842	0
11/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2544.9000	2777.2900	2.5449	2.7773	0
11/12/2025	2046 On 05-February-26			Bond Future	141.1096	140.5906	141.1096	140.5906	12,410
11/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19459.5700	18940.6100	19.4596	18.9406	0
11/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2046 On 07-May-26			Bond Future	141.3753	140.8468	141.3753	140.8468	5,789
11/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16425.3400	15896.8300	16.4253	15.8968	0
11/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2046 On 06-August-26			Bond Future	143.9607	143.4220	143.9607	143.4220	0
11/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21580.6700	21042.0200	21.5807	21.0420	0
11/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2046 On 05-November-26			Bond Future	144.1804	143.6319	144.1804	143.6319	0
11/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18700.4000	18151.9100	18.7004	18.1519	0
11/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2046 On 04-February-27			Bond Future	146.6977	146.1388	146.6977	146.1388	0
11/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15607.6900	15048.8100	15.6077	15.0488	0
11/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2050 On 05-February-26			Bond Future	141.8939	141.6560	141.8939	141.6560	11,608
11/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19073.8900	18836.0300	19.0739	18.8360	0
11/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2050 On 07-May-26			Bond Future	144.4675	144.2250	144.4675	144.2250	4,988
11/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20397.5000	20154.9500	20.3975	20.1550	0
11/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2050 On 06-August-26			Bond Future	144.6591	144.4119	144.6591	144.4119	0
11/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21389.1400	21141.8800	21.3891	21.1419	0
11/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	2050 On 05-November-26			Bond Future	147.2197	146.9674	147.2197	146.9674	0
11/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23379.6900	23127.3500	23.3797	23.1274	0
11/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	2050 On 04-February-27			Bond Future	147.3046	147.0475	147.3046	147.0475	0
11/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	14914.6100	14657.5200	14.9146	14.6575	0
11/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	AL37 On 05-February-26			Index Future	1253.2810	1250.2060	1253.2810	1,250.2060	0
11/12/2025	AL37 On 07-May-26			Index Future	1275.7050	1272.5750	1275.7050	1,272.5750	0
11/12/2025	AL37 On 06-August-26			Index Future	1298.4860	1295.2980	1298.4860	1,295.2980	0
11/12/2025	AL37 On 05-November-26			Index Future	1321.4370	1318.1900	1321.4370	1,318.1900	0
11/12/2025	AL37 On 04-February-27			Index Future	1344.2400	1340.9330	1344.2400	1,340.9330	0
11/12/2025	AL7T On 05-February-26			Index Future	1610.8310	1602.8400	1610.8310	1,602.8400	0
11/12/2025	AL7T On 07-May-26			Index Future	1639.6530	1631.5180	1639.6530	1,631.5180	0
11/12/2025	AL7T On 06-August-26			Index Future	1668.9330	1660.6500	1668.9330	1,660.6500	0
11/12/2025	AL7T On 05-November-26			Index Future	1698.4320	1689.9990	1698.4320	1,689.9990	0
11/12/2025	AL7T On 04-February-27			Index Future	1727.7400	1719.1570	1727.7400	1,719.1570	0
11/12/2025	ALBI On 05-February-26			Index Future	1356.0050	1349.8300	1356.0050	1,349.8300	79
11/12/2025	ALBI On 07-May-26			Index Future	1380.2680	1373.9810	1380.2680	1,373.9810	0
11/12/2025	ALBI On 06-August-26			Index Future	1404.9160	1398.5150	1404.9160	1,398.5150	0
11/12/2025	ALBI On 05-November-26			Index Future	1429.7480	1423.2310	1429.7480	1,423.2310	0
11/12/2025	ALBI On 04-February-27			Index Future	1454.4200	1447.7860	1454.4200	1,447.7860	0
11/12/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/12/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/12/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/12/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	ES33 On 05-February-26			Bond Future	8.9712	9.0553	95.0783	94.6473	0
11/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11882.8600	11451.8200	11.8829	11.4518	0
11/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	ES33 On 07-May-26			Bond Future	9.0440	9.1319	93.0093	92.5704	0
11/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12128.7700	11689.8100	12.1288	11.6898	0
11/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	ES33 On 06-August-26			Bond Future	9.1217	9.2139	94.7099	94.2626	0
11/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12841.2600	12393.9300	12.8413	12.3939	0
11/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	ES33 On 05-November-26			Bond Future	9.2113	9.3080	92.5937	92.1381	0
11/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7265.3100	6809.6700	7.2653	6.8097	0
11/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	ES33 On 04-February-27			Bond Future	9.3215	9.4233	94.2079	93.7437	0
11/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1711.3300	1247.1100	1.7113	1.2471	0
11/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	ES42 On 05-February-26			Bond Future	9.6675	9.7405	93.0370	92.4898	0
11/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14437.3000	13890.0300	14.4373	13.8900	0
11/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	ES42 On 07-May-26			Bond Future	9.7383	9.8138	90.4601	89.9026	0
11/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15818.6400	15261.2200	15.8186	15.2612	0
11/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	ES42 On 06-August-26			Bond Future	9.8111	9.8891	92.1137	91.5457	0
11/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17639.3200	17071.3600	17.6393	17.0714	0
11/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	ES42 On 05-November-26			Bond Future	9.8889	9.9696	89.4797	88.9014	0
11/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11514.9100	10936.5700	11.5149	10.9366	0
11/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	ES42 On 04-February-27			Bond Future	9.9770	10.0605	91.0379	90.4488	0
11/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2177.9800	1588.9300	2.1780	1.5889	0
11/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	GOVI On 05-February-26			GOVI	1330.8340	1324.8360	1330.8340	1,324.8360	606
11/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1808340.0000	1748360.0000	180.8340	174.8360	0
11/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	GOVI On 07-May-26			GOVI	1354.6460	1348.5400	1354.6460	1,348.5400	42
11/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1776460.0000	1715400.0000	177.6460	171.5400	0
11/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	GOVI On 06-August-26			GOVI	1378.8360	1372.6190	1378.8360	1,372.6190	0
11/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1898360.0000	1836190.0000	189.8360	183.6190	0
11/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	GOVI On 05-November-26			GOVI	1403.2070	1396.8780	1403.2070	1,396.8780	0
11/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1262070.0000	1198780.0000	126.2070	119.8780	0
11/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	GOVI On 04-February-27			GOVI	1427.4210	1420.9790	1427.4210	1,420.9790	0
11/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	584210.0000	519790.0000	58.4210	51.9790	0
11/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/12/2025	I258 On 05-February-26			Bond Future	127.8470	128.6140	127.8470	128.6140	0
11/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16196.9700	16964.0300	16.1970	16.9640	0
11/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	I258 On 07-May-26			Bond Future	130.1657	130.9464	130.1657	130.9464	0
11/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16436.6943	17216.9808	16.4367	17.2170	0
11/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0.9743	0.6008	0.0010	0.0006	0
11/12/2025	I258 On 06-August-26			Bond Future	129.6920	130.4868	129.6920	130.4868	0
11/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	16757.4078	17548.0318	16.7574	17.5480	0
11/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	15.4478	11.2618	0.0154	0.0113	0
11/12/2025	I258 On 05-November-26			Bond Future	131.9868	132.7951	131.9868	132.7951	0
11/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17091.6835	17888.1452	17.0917	17.8881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	54.9235	43.0752	0.0549	0.0431	0
11/12/2025	I258 On 04-February-27			Bond Future	131.3961	132.2183	131.3961	132.2183	0
11/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	12927.3528	13682.8123	12.9274	13.6828	0
11/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	431.2228	364.5123	0.4312	0.3645	0
11/12/2025	IGOV On 05-February-26			Index Future	433.6120	433.2950	433.6120	433.2950	242
11/12/2025	IGOV On 07-May-26			Index Future	441.4760	441.1530	441.4760	441.1530	8
11/12/2025	IGOV On 06-August-26			Index Future	449.4630	449.1340	449.4630	449.1340	0
11/12/2025	IGOV On 05-November-26			Index Future	457.5090	457.1730	457.5090	457.1730	0
11/12/2025	IGOV On 04-February-27			Index Future	465.5050	465.1610	465.5050	465.1610	0
11/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/12/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/12/2025	R033 On 05-February-26			Bond Future	8.1843	8.2473	113.3014	112.9465	13,330
11/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12099.0600	11746.7200	12.0991	11.7467	0
11/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	7.4400	10.0400	0.0074	0.0100	0
11/12/2025	R033 On 07-May-26			Bond Future	8.2314	8.2975	110.2864	109.9250	0
11/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11158.0300	10818.9800	11.1580	10.8190	0
11/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	159.9100	182.2400	0.1599	0.1822	0
11/12/2025	R033 On 06-August-26			Bond Future	8.2820	8.3517	112.2764	111.9081	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10381.2200	10062.8600	10.3812	10.0629	0
11/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	559.0700	609.0200	0.5591	0.6090	0
11/12/2025	R033 On 05-November-26			Bond Future	8.3409	8.4143	109.1974	108.8221	0
11/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6298.6600	6028.4400	6.2987	6.0284	0
11/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1378.1800	1483.2400	1.3782	1.4832	0
11/12/2025	R033 On 04-February-27			Bond Future	8.4166	8.4942	111.0761	110.6937	0
11/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	3931.2900	3720.9200	3.9313	3.7209	0
11/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2786.1500	2958.1500	2.7862	2.9582	0
11/12/2025	R035 On 05-February-26			Bond Future	8.4573	8.5355	106.5929	106.0986	85,743
11/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	949.2300	731.9500	0.9492	0.7320	0
11/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	995.6700	1272.6700	0.9957	1.2727	16,000
11/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1713.4300	1405.9100	1.7134	1.4059	350
11/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	563.1600	749.9200	0.5632	0.7499	0
11/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2740.5800	2357.8600	2.7406	2.3579	0
11/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	288.7300	400.2900	0.2887	0.4003	0
11/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4324.8700	3880.9700	4.3249	3.8810	0
11/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	111.2700	161.6500	0.1113	0.1617	350
11/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4948.7500	4491.2700	4.9488	4.4913	0
11/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	77.5300	114.3300	0.0775	0.1143	16,000
11/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7176.9800	6693.8900	7.1770	6.6939	0
11/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	20.2000	31.3900	0.0202	0.0314	350
11/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10154.7400	9662.6800	10.1547	9.6627	250
11/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	3.5000	5.7200	0.0035	0.0057	0
11/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11629.9900	11136.4200	11.6300	11.1364	2,000
11/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0.9700	1.6800	0.0010	0.0017	0
11/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12863.4900	12369.4300	12.8635	12.3694	0
11/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.2500	0.4700	0.0003	0.0005	250
11/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13498.4700	13004.3000	13.4985	13.0043	0
11/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.1200	0.2300	0.0001	0.0002	0
11/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14283.9000	13789.6600	14.2839	13.7897	2,000
11/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.0500	0.0900	0.0001	0.0001	0
11/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14595.5000	14101.2500	14.5955	14.1013	0
11/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	0
11/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15470.4500	14976.1800	15.4705	14.9762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	250
11/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21651.9600	21157.6800	21.6520	21.1577	0
11/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
11/12/2025	R035 On 07-May-26			Bond Future	8.5050	8.5864	103.9988	103.4956	33,773
11/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	811.2100	650.1100	0.8112	0.6501	1,000
11/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2155.7800	2497.8900	2.1558	2.4979	0
11/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2630.7900	2307.8700	2.6308	2.3079	1,000
11/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	883.1600	1063.4500	0.8832	1.0635	0
11/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4620.3400	4214.2800	4.6203	4.2143	0
11/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	426.1600	523.3100	0.4262	0.5233	1,000
11/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6932.8300	6478.5400	6.9328	6.4785	250
11/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	198.8700	247.7900	0.1989	0.2478	0
11/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7039.4500	6583.6300	7.0395	6.5836	200
11/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	192.1000	239.4900	0.1921	0.2395	0
11/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7306.1100	6846.6700	7.3061	6.8467	350
11/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	176.0600	219.8300	0.1761	0.2198	0
11/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9602.0500	9121.2200	9.6021	9.1212	0
11/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	85.6300	108.0100	0.0856	0.1080	250
11/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9708.3800	9226.8800	9.7084	9.2269	0
11/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	82.8900	104.6000	0.0829	0.1046	200
11/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9973.9500	9490.8700	9.9740	9.4909	0
11/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	76.5300	96.6600	0.0765	0.0967	350
11/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12226.5200	11732.7400	12.2265	11.7327	0
11/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	33.3900	42.8200	0.0334	0.0428	250
11/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12329.6500	11835.4300	12.3297	11.8354	0
11/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	31.5900	40.5800	0.0316	0.0406	200
11/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12587.1500	12091.9100	12.5872	12.0919	0
11/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	27.4600	35.4300	0.0275	0.0354	350
11/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13356.4000	12858.6600	13.3564	12.8587	0
11/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	17.8500	23.3200	0.0179	0.0233	0
11/12/2025	R035 On 06-August-26			Bond Future	8.5563	8.6413	105.8757	105.3630	56
11/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1096.2900	922.6600	1.0963	0.9227	1,000
11/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2725.0400	3064.1100	2.7250	3.0641	0
11/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2494.5100	2210.3000	2.4945	2.2103	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1569.8900	1798.3800	1.5699	1.7984	0
11/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2815.5000	2513.0300	2.8155	2.5130	1,000
11/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1413.7900	1624.0200	1.4138	1.6240	0
11/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4308.5400	3941.3700	4.3085	3.9414	200
11/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	911.5500	1057.0800	0.9116	1.0571	0
11/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4681.5500	4302.0100	4.6816	4.3020	0
11/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	822.5800	955.7400	0.8226	0.9557	350
11/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4728.7200	4347.7100	4.7287	4.3477	250
11/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	812.2100	943.9000	0.8122	0.9439	0
11/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5543.7700	5140.0100	5.5438	5.1400	0
11/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	655.6100	764.5500	0.6556	0.7646	1,000
11/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6722.3100	6292.6000	6.7223	6.2926	0
11/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	483.6900	566.6800	0.4837	0.5667	200
11/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7119.8800	6682.8700	7.1199	6.6829	0
11/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	436.5700	512.2600	0.4366	0.5123	350
11/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7169.8000	6731.9300	7.1698	6.7319	0
11/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	431.0900	505.9200	0.4311	0.5059	250
11/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9233.5100	8767.7100	9.2335	8.7677	0
11/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	259.3800	306.2800	0.2594	0.3063	200
11/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9688.4900	9218.1800	9.6885	9.2182	0
11/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	232.8900	275.2800	0.2329	0.2753	250
11/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13849.0800	13348.2700	13.8491	13.3483	0
11/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	54.1200	66.0100	0.0541	0.0660	0
11/12/2025	R035 On 05-November-26			Bond Future	8.6172	8.7059	103.2256	102.7035	0
11/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2939.1500	2647.2800	2.9392	2.6473	200
11/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1866.8800	2097.1200	1.8669	2.0971	0
11/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5020.1300	4645.2100	5.0201	4.6452	0
11/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1089.5400	1236.7300	1.0895	1.2367	200
11/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7323.4600	6893.3600	7.3235	6.8934	0
11/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	639.1300	731.1400	0.6391	0.7311	200
11/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8418.8900	7970.6800	8.4189	7.9707	0
11/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	501.7700	575.6700	0.5018	0.5757	0
11/12/2025	R035 On 04-February-27			Bond Future	8.6927	8.7856	105.0027	104.4710	0
11/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3759.8300	3441.4500	3.7598	3.4415	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1901.9800	2115.3400	1.9020	2.1153	0
11/12/2025	R038 On 05-February-26			Bond Future	8.9527	9.0309	118.0032	117.3788	3,763
11/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17718.0200	17093.6200	17.7180	17.0936	0
11/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.0600	0.1200	0.0001	0.0001	0
11/12/2025	R038 On 07-May-26			Bond Future	9.0142	9.0953	114.6312	113.9954	2,395
11/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16807.2300	16178.9100	16.8072	16.1789	0
11/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	25.2800	32.7500	0.0253	0.0328	0
11/12/2025	R038 On 06-August-26			Bond Future	9.0789	9.1631	116.6995	116.0520	0
11/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	18407.2000	17773.2500	18.4072	17.7733	0
11/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	64.5800	78.1900	0.0646	0.0782	0
11/12/2025	R038 On 05-November-26			Bond Future	9.1491	9.2367	113.2566	112.5971	0
11/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11586.4400	11006.3400	11.5864	11.0063	0
11/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	535.7800	615.1400	0.5358	0.6151	0
11/12/2025	R038 On 04-February-27			Bond Future	9.2317	9.3228	115.2049	114.5334	0
11/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5166.2300	4756.7300	5.1662	4.7567	0
11/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2486.6900	2748.7400	2.4867	2.7487	0
11/12/2025	R053 On 05-February-26			Bond Future	9.2422	9.3147	127.7825	126.9275	33,905
11/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22449.5500	21595.2300	22.4496	21.5952	0
11/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0.8700	1.5000	0.0009	0.0015	0
11/12/2025	R053 On 07-May-26			Bond Future	9.2942	9.3689	124.2083	123.3379	14,035
11/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23481.7300	22624.0200	23.4817	22.6240	0
11/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	48.6000	61.2600	0.0486	0.0613	0
11/12/2025	R053 On 06-August-26			Bond Future	9.3481	9.4251	126.4496	125.5630	0
11/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27415.7700	26544.4000	27.4158	26.5444	0
11/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	77.4900	92.7300	0.0775	0.0927	0
11/12/2025	R053 On 05-November-26			Bond Future	9.4053	9.4846	122.7988	121.8962	0
11/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18897.4600	18099.1600	18.8975	18.0992	0
11/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	874.3600	978.6500	0.8744	0.9787	0
11/12/2025	R053 On 04-February-27			Bond Future	9.4706	9.5524	124.9114	123.9925	0
11/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9042.0000	8440.6100	9.0420	8.4406	0
11/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3403.8100	3721.3600	3.4038	3.7214	0
11/12/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
11/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	61.7200	62.2700	0.0617	0.0623	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	61.7200	62.2700	0.0617	0.0623	0
11/12/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
11/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	100.0800	100.4200	0.1001	0.1004	0
11/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	100.0800	100.4200	0.1001	0.1004	0
11/12/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
11/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	86.8400	87.0200	0.0868	0.0870	0
11/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	86.8400	87.0200	0.0868	0.0870	0
11/12/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
11/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	50.5700	50.6400	0.0506	0.0506	0
11/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	50.5700	50.6400	0.0506	0.0506	0
11/12/2025	R202 On 05-February-26			Bond Future	293.9575	294.1696	293.9575	294.1696	565
11/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	16137.5000	16349.5600	16.1375	16.3496	0
11/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R202 On 07-May-26			Bond Future	299.2891	299.5046	299.2891	299.5046	460
11/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21739.0500	21954.6300	21.7391	21.9546	0
11/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R202 On 06-August-26			Bond Future	299.3458	299.5646	299.3458	299.5646	0
11/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20485.8100	20704.6200	20.4858	20.7046	0
11/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R202 On 05-November-26			Bond Future	304.6446	304.8659	304.6446	304.8659	0
11/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	24184.5900	24405.9000	24.1846	24.4059	0
11/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R202 On 04-February-27			Bond Future	304.4668	304.6913	304.4668	304.6913	0
11/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9736.7700	9961.2700	9.7368	9.9613	0
11/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R209 On 05-February-26			Bond Future	8.6561	8.7390	86.2507	85.7587	34,854
11/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12239.0200	11747.2000	12.2390	11.7472	0
11/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.2000	0.3700	0.0002	0.0004	0
11/12/2025	R209 On 07-May-26			Bond Future	8.7062	8.7922	84.6431	84.1422	6,358
11/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12492.1200	11997.1200	12.4921	11.9971	0
11/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	18.8300	24.7300	0.0188	0.0247	0
11/12/2025	R209 On 06-August-26			Bond Future	8.7593	8.8486	86.1706	85.6604	3,673
11/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13551.4300	13051.9000	13.5514	13.0519	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	47.3400	58.0400	0.0473	0.0580	0
11/12/2025	R209 On 05-November-26			Bond Future	8.8178	8.9105	84.5258	84.0064	0
11/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8410.5500	7961.1800	8.4106	7.9612	0
11/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	471.7900	541.9000	0.4718	0.5419	0
11/12/2025	R209 On 04-February-27			Bond Future	8.8880	8.9843	85.9810	85.4520	0
11/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3881.9200	3554.8700	3.8819	3.5549	0
11/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1755.9700	1957.8800	1.7560	1.9579	0
11/12/2025	R210 On 05-February-26			Bond Future	258.5247	258.4771	258.5247	258.4771	539
11/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5424.6700	5377.0500	5.4247	5.3771	0
11/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R210 On 07-May-26			Bond Future	259.7368	259.6881	259.7368	259.6881	918
11/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4336.7700	4288.0800	4.3368	4.2881	0
11/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R210 On 06-August-26			Bond Future	264.4868	264.4363	264.4868	264.4363	0
11/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4646.7700	4596.2800	4.6468	4.5963	0
11/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R210 On 05-November-26			Bond Future	265.6389	265.5869	265.6389	265.5869	0
11/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12308.9300	12256.9000	12.3089	12.2569	0
11/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R210 On 04-February-27			Bond Future	270.2776	270.2231	270.2776	270.2231	0
11/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4247.5800	4193.0500	4.2476	4.1931	0
11/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R213 On 05-February-26			Bond Future	7.8614	7.9247	99.6121	99.3584	18,761
11/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7742.2900	7488.8900	7.7423	7.4889	0
11/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.4300	0.7000	0.0004	0.0007	0
11/12/2025	R213 On 07-May-26			Bond Future	7.8972	7.9644	97.8441	97.5858	64,746
11/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7033.5000	6782.8000	7.0335	6.7828	0
11/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	34.1700	41.7600	0.0342	0.0418	0
11/12/2025	R213 On 06-August-26			Bond Future	7.9371	8.0088	99.6100	99.3467	0
11/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6318.5700	6074.8000	6.3186	6.0748	0
11/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	124.7200	144.2500	0.1247	0.1443	0
11/12/2025	R213 On 05-November-26			Bond Future	7.9925	8.0692	97.8013	97.5330	0
11/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3216.5600	3019.7200	3.2166	3.0197	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	604.6500	676.1000	0.6047	0.6761	0
11/12/2025	R213 On 04-February-27			Bond Future	8.0710	8.1535	99.4858	99.2122	0
11/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1627.6100	1487.9100	1.6276	1.4879	0
11/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1398.7300	1532.5700	1.3987	1.5326	0
11/12/2025	R214 On 05-February-26			Bond Future	9.2722	9.3449	80.6649	80.1777	10,804
11/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11891.4100	11405.1300	11.8914	11.4051	0
11/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	1.5900	2.5900	0.0016	0.0026	0
11/12/2025	R214 On 07-May-26			Bond Future	9.3290	9.4040	78.8115	78.3155	31,017
11/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12908.7400	12422.7100	12.9087	12.4227	0
11/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	40.6500	50.6800	0.0407	0.0507	0
11/12/2025	R214 On 06-August-26			Bond Future	9.3890	9.4663	80.2339	79.7286	0
11/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14683.2200	14191.6400	14.6832	14.1916	0
11/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	75.1500	88.8800	0.0752	0.0889	0
11/12/2025	R214 On 05-November-26			Bond Future	9.4551	9.5350	78.3400	77.8255	0
11/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9628.4900	9188.8400	9.6285	9.1888	0
11/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	639.6000	714.4400	0.6396	0.7144	0
11/12/2025	R214 On 04-February-27			Bond Future	9.5319	9.6145	79.6888	79.1650	0
11/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4560.1100	4240.2400	4.5601	4.2402	0
11/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2262.7800	2466.7500	2.2628	2.4668	0
11/12/2025	R248 On 05-February-26			Bond Future	9.4016	9.4794	97.9140	97.2343	243,307
11/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	66.7300	38.4500	0.0667	0.0385	1,940
11/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4645.8000	5297.1800	4.6458	5.2972	0
11/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1329.0700	1024.8400	1.3291	1.0248	1,940
11/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1343.4000	1718.8300	1.3434	1.7188	0
11/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1854.4200	1481.7100	1.8544	1.4817	0
11/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	996.3800	1303.3300	0.9964	1.3033	0
11/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2769.8700	2308.6500	2.7699	2.3087	12,500
11/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	627.5200	845.9600	0.6275	0.8460	0
11/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4504.3900	3940.5300	4.5044	3.9405	0
11/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	284.2400	400.0400	0.2842	0.4000	1,940
11/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5236.7500	4645.6700	5.2368	4.6457	0
11/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	206.7800	295.3600	0.2068	0.2954	0
11/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8801.4500	8145.1900	8.8015	8.1452	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	45.5900	68.9900	0.0456	0.0690	0
11/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15608.2500	14929.8200	15.6083	14.9298	0
11/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	1.8100	3.0400	0.0018	0.0030	0
11/12/2025	R248 On 07-May-26			Bond Future	9.4576	9.5377	95.2280	94.5362	46,543
11/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16799.8300	16121.6700	16.7998	16.1217	0
11/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	52.0900	65.8000	0.0521	0.0658	0
11/12/2025	R248 On 06-August-26			Bond Future	9.5164	9.5990	96.9466	96.2419	0
11/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20165.7300	19474.9700	20.1657	19.4750	0
11/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	68.3400	82.2800	0.0683	0.0823	0
11/12/2025	R248 On 05-November-26			Bond Future	9.5805	9.6657	94.2037	93.4863	0
11/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13659.0100	13028.7200	13.6590	13.0287	0
11/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	680.0600	767.2000	0.6801	0.7672	0
11/12/2025	R248 On 04-February-27			Bond Future	9.6544	9.7424	95.8253	95.0949	0
11/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6342.3700	5876.9500	6.3424	5.8770	0
11/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2657.3300	2922.2800	2.6573	2.9223	0
11/12/2025	R2R9 On 05-February-26			Bond Future	9.1291	9.2021	109.2275	108.6554	0
11/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96236.9500	95664.9100	96.2370	95.6649	0
11/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R2R9 On 07-May-26			Bond Future	9.1928	9.2685	106.2036	105.6211	0
11/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95353.8600	94771.4400	95.3539	94.7714	0
11/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R2R9 On 06-August-26			Bond Future	9.2598	9.3383	108.1199	107.5267	0
11/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95000.4000	94407.1500	95.0004	94.4072	0
11/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R2R9 On 05-November-26			Bond Future	9.3321	9.4134	105.0311	104.4270	0
11/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94061.0400	93456.9600	94.0610	93.4570	0
11/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R2R9 On 04-February-27			Bond Future	9.4159	9.5004	106.8380	106.2229	0
11/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5270.9400	4868.9300	5.2709	4.8689	0
11/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1885.4700	2098.6100	1.8855	2.0986	0
11/12/2025	R4R2 On 05-February-26			Bond Future	9.3397	9.4075	110.1570	109.5726	1,531
11/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96881.7100	96297.3000	96.8817	96.2973	0
11/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2025	R4R2 On 07-May-26			Bond Future	9.4044	9.4746	107.0237	106.4287	0
11/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95934.5800	95339.5800	95.9346	95.3396	0
11/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R4R2 On 06-August-26			Bond Future	9.4721	9.5447	108.9548	108.3488	0
11/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95537.4900	94931.4900	95.5375	94.9315	0
11/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R4R2 On 05-November-26			Bond Future	9.5443	9.6194	105.7546	105.1374	0
11/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94532.0400	93914.8400	94.5320	93.9148	0
11/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2025	R4R2 On 04-February-27			Bond Future	9.6271	9.7049	107.5738	106.9454	0
11/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5965.7300	5548.0000	5.9657	5.5480	0
11/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2000.3500	2210.9900	2.0004	2.2110	0
11/12/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/12/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0