



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 January 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	2029 On 05-February-26			Bond Future	144.9108	144.8294	144.9108	144.8294	1,850
05/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4800.7700	4719.3500	4.8008	4.7194	0
05/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2029 On 07-May-26			Bond Future	146.0729	145.9899	146.0729	145.9899	3,035
05/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4252.8900	4169.8700	4.2529	4.1699	0
05/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2029 On 06-August-26			Bond Future	148.7552	148.6704	148.7552	148.6704	0
05/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4655.1600	4570.4300	4.6552	4.5704	0
05/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2029 On 05-November-26			Bond Future	149.9108	149.8242	149.9108	149.8242	0
05/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2350.8400	2264.1800	2.3508	2.2642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2029 On 04-February-27			Bond Future	152.5437	152.4551	152.5437	152.4551	0
05/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2823.7000	2735.1100	2.8237	2.7351	0
05/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2030 On 05-February-26			Bond Future	7.3391	7.3598	102.4592	102.3882	166,379
05/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7080.3500	7009.2900	7.0804	7.0093	0
05/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2030 On 07-May-26			Bond Future	7.3540	7.3763	104.2844	104.2120	5,487
05/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	395.4400	375.4500	0.3954	0.3755	1,000
05/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	864.2400	916.6300	0.8642	0.9166	0
05/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1434.0800	1388.3000	1.4341	1.3883	1,000
05/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	285.9000	312.5000	0.2859	0.3125	0
05/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1998.0500	1944.6900	1.9981	1.9447	0
05/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	180.0700	199.0900	0.1801	0.1991	1,000
05/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6365.0700	6294.2300	6.3651	6.2942	0
05/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	8.1800	9.7200	0.0082	0.0097	0
05/01/2026	2030 On 06-August-26			Bond Future	7.3664	7.3906	102.1647	102.0909	19,282
05/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	572.9200	548.6500	0.5729	0.5487	1,000
05/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1050.7900	1100.3200	1.0508	1.1003	0
05/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1541.3600	1497.8500	1.5414	1.4979	1,000
05/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	500.7500	531.0400	0.5008	0.5310	0
05/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2390.3200	2337.2700	2.3903	2.3373	0
05/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	303.2500	324.0000	0.3033	0.3240	1,000
05/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5520.7000	5452.4300	5.5207	5.4524	0
05/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	59.6600	65.1900	0.0597	0.0652	0
05/01/2026	2030 On 05-November-26			Bond Future	7.3803	7.4067	103.9484	103.8731	0
05/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3097.4900	3038.5100	3.0975	3.0385	0
05/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	264.4500	280.8400	0.2645	0.2808	0
05/01/2026	2030 On 04-February-27			Bond Future	7.4111	7.4402	101.7423	101.6654	0
05/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1725.8200	1679.6200	1.7258	1.6796	0
05/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	648.4900	679.2500	0.6485	0.6793	0
05/01/2026	2031 On 05-February-26			Bond Future	112.9132	112.5107	112.9132	112.5107	1,156
05/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1162.9100	796.5200	1.1629	0.7965	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	9.7500	45.7800	0.0098	0.0458	0
05/01/2026	2031 On 07-May-26			Bond Future	114.9524	114.5426	114.9524	114.5426	736
05/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1229.7300	917.5200	1.2297	0.9175	0
05/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	117.3600	214.9500	0.1174	0.2150	0
05/01/2026	2031 On 06-August-26			Bond Future	114.6479	114.2304	114.6479	114.2304	680
05/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1132.6400	862.2200	1.1326	0.8622	0
05/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	294.7700	441.8700	0.2948	0.4419	0
05/01/2026	2031 On 05-November-26			Bond Future	116.6765	116.2513	116.6765	116.2513	0
05/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5187.2700	4763.1700	5.1873	4.7632	0
05/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.8100	1.8800	0.0008	0.0019	0
05/01/2026	2031 On 04-February-27			Bond Future	116.2771	115.8439	116.2771	115.8439	0
05/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	835.7300	631.0700	0.8357	0.6311	0
05/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	738.6700	967.2100	0.7387	0.9672	0
05/01/2026	2032 On 05-February-26			Bond Future	7.7208	7.7467	105.5465	105.4203	126,946
05/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11116.1000	10989.8400	11.1161	10.9898	0
05/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2032 On 07-May-26			Bond Future	7.7484	7.7757	103.2678	103.1393	37,740
05/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10569.7600	10442.4300	10.5698	10.4424	0
05/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5.4300	6.6800	0.0054	0.0067	0
05/01/2026	2032 On 06-August-26			Bond Future	7.7750	7.8038	105.1390	105.0080	0
05/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10061.0600	9934.6600	10.0611	9.9347	0
05/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	39.4400	44.0800	0.0394	0.0441	0
05/01/2026	2032 On 05-November-26			Bond Future	7.8108	7.8413	102.8172	102.6836	0
05/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6008.7400	5896.5200	6.0087	5.8965	0
05/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	302.1100	323.4400	0.3021	0.3234	0
05/01/2026	2032 On 04-February-27			Bond Future	7.8603	7.8928	104.5972	104.4610	0
05/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3365.9800	3274.1900	3.3660	3.2742	0
05/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	801.4200	845.8100	0.8014	0.8458	0
05/01/2026	2033 On 05-February-26			Bond Future	142.8756	142.6047	142.8756	142.6047	2,698
05/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9995.5500	9724.6800	9.9956	9.7247	0
05/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2033 On 07-May-26			Bond Future	143.8985	143.6227	143.8985	143.6227	10,592
05/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8738.5400	8462.7200	8.7385	8.4627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2033 On 06-August-26			Bond Future	146.5409	146.2599	146.5409	146.2599	0
05/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12290.9400	12009.8500	12.2909	12.0099	0
05/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2033 On 05-November-26			Bond Future	147.5544	147.2680	147.5544	147.2680	0
05/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10294.4300	10007.9800	10.2944	10.0080	0
05/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2033 On 04-February-27			Bond Future	150.1461	149.8542	150.1461	149.8542	0
05/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7436.1300	7144.1900	7.4361	7.1442	0
05/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2037 On 05-February-26			Bond Future	8.5928	8.6237	99.5795	99.3637	122,268
05/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	7031.8900	6818.2100	7.0319	6.8182	0
05/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	2.0400	4.1400	0.0020	0.0041	11,500
05/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9818.2400	9602.7000	9.8182	9.6027	0
05/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.1500	0.3900	0.0002	0.0004	11,500
05/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	13072.1400	12856.3800	13.0721	12.8564	0
05/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
05/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14497.6900	14281.9100	14.4977	14.2819	1,970
05/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16165.8400	15950.0600	16.1658	15.9501	0
05/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	17037.0200	16821.2400	17.0370	16.8212	0
05/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	17252.8400	17037.0600	17.2528	17.0371	1,030
05/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19679.1800	19463.4000	19.6792	19.4634	0
05/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21758.2800	21542.5000	21.7583	21.5425	0
05/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
05/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	24001.4100	23785.6300	24.0014	23.7856	0
05/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
05/01/2026	2037 On 07-May-26			Bond Future	8.6444	8.6765	101.3534	101.1337	90,411
05/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	3014.5700	2869.6600	3.0146	2.8697	1,500
05/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	615.9800	690.7400	0.6160	0.6907	0

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05/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5797.1800	5610.8800	5.7972	5.6109	1,500
05/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	219.7200	253.0900	0.2197	0.2531	0
05/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9173.9000	8967.5500	9.1739	8.9676	0
05/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	73.4400	86.7600	0.0734	0.0868	1,500
05/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14264.7700	14048.5100	14.2648	14.0485	142
05/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	15.3000	18.7100	0.0153	0.0187	0
05/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	16276.5500	16058.2000	16.2766	16.0582	0
05/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5.0400	6.3600	0.0050	0.0064	0
05/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21805.8400	21586.2000	21.8058	21.5862	0
05/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0900	0.1200	0.0001	0.0001	142
05/01/2026	2037 On 06-August-26			Bond Future	8.6978	8.7312	98.9301	98.7062	2,539
05/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8682.5400	8488.5800	8.6825	8.4886	2,541
05/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	305.2100	335.0700	0.3052	0.3351	0
05/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12446.7800	12237.4500	12.4468	12.2375	0
05/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	131.8600	146.3500	0.1319	0.1464	2,541
05/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15647.8900	15430.4900	15.6479	15.4305	0
05/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	50.2700	56.6900	0.0503	0.0567	2,541
05/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17763.0200	17542.1500	17.7630	17.5422	0
05/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	19.8900	22.8400	0.0199	0.0228	0
05/01/2026	2037 On 05-November-26			Bond Future	8.7515	8.7861	100.6570	100.4291	0
05/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5558.4100	5397.7100	5.5584	5.3977	4,490
05/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1029.7700	1097.0200	1.0298	1.0970	0
05/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9600.3900	9406.6000	9.6004	9.4066	0
05/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	460.5500	494.7100	0.4606	0.4947	4,490
05/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11672.1600	11468.6400	11.6722	11.4686	0
05/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	312.7300	337.1600	0.3127	0.3372	0
05/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12780.5700	12573.1500	12.7806	12.5732	0
05/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	256.8400	277.3700	0.2568	0.2774	4,490
05/01/2026	2037 On 04-February-27			Bond Future	8.8153	8.8513	98.1433	97.9110	0
05/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5736.3700	5578.8400	5.7364	5.5788	0
05/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1383.2800	1457.9700	1.3833	1.4580	0
05/01/2026	2038 On 05-February-26			Bond Future	157.9318	157.2137	157.9318	157.2137	2,880
05/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	14731.7600	14013.6700	14.7318	14.0137	0
05/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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05/01/2026	2038 On 07-May-26			Bond Future	160.7841	160.0528	160.7841	160.0528	440
05/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	16254.0900	15522.7700	16.2541	15.5228	0
05/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2038 On 06-August-26			Bond Future	161.5436	160.7987	161.5436	160.7987	0
05/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16823.5500	16078.6900	16.8236	16.0787	0
05/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2038 On 05-November-26			Bond Future	164.4026	163.6442	164.4026	163.6442	0
05/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	18092.5700	17334.2200	18.0926	17.3342	0
05/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2038 On 04-February-27			Bond Future	165.0676	164.2951	165.0676	164.2951	0
05/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	11237.6200	10465.1300	11.2376	10.4651	0
05/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2040 On 05-February-26			Bond Future	8.9752	9.0011	100.4389	100.2348	79,764
05/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1124.4800	1038.9800	1.1245	1.0390	13,500
05/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	536.9900	655.6000	0.5370	0.6556	0
05/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1988.5700	1858.4800	1.9886	1.8585	14,000
05/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	237.8000	311.8200	0.2378	0.3118	0
05/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3345.9500	3175.4000	3.3460	3.1754	0
05/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	74.0600	107.6200	0.0741	0.1076	13,500
05/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6221.6500	6022.9800	6.2217	6.0230	14,000
05/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	6.9200	12.3600	0.0069	0.0124	0
05/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9305.9500	9102.5300	9.3060	9.1025	0
05/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.5700	1.2600	0.0006	0.0013	14,000
05/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	10055.3200	9851.6100	10.0553	9.8516	680
05/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.3000	0.7000	0.0003	0.0007	0
05/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12706.3800	12502.3300	12.7064	12.5023	0
05/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0300	0.0900	0.0000	0.0001	8,180
05/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15245.0400	15040.9500	15.2450	15.0410	0
05/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	680
05/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17318.4800	17114.3700	17.3185	17.1144	0
05/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19259.9600	19055.8500	19.2600	19.0559	475
05/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26832.1700	26628.0600	26.8322	26.6281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
05/01/2026	2040 On 07-May-26			Bond Future	9.0332	9.0600	102.2280	102.0202	11,000
05/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11900.1000	11703.3000	11.9001	11.7033	1,460
05/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	67.6000	78.6000	0.0676	0.0786	0
05/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14527.2000	14325.5500	14.5272	14.3256	0
05/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	34.2100	40.3600	0.0342	0.0404	0
05/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17809.8500	17603.8500	17.8099	17.6039	0
05/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	7.9300	9.7300	0.0079	0.0097	0
05/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	18100.0700	17893.8400	18.1001	17.8938	0
05/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	6.7700	8.3400	0.0068	0.0083	1,460
05/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19868.4200	19661.2800	19.8684	19.6613	0
05/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2.4300	3.0900	0.0024	0.0031	0
05/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20925.5900	20718.1600	20.9256	20.7182	0
05/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.2600	1.6300	0.0013	0.0016	1,460
05/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22607.0600	22399.3900	22.6071	22.3994	0
05/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.4100	0.5400	0.0004	0.0005	0
05/01/2026	2040 On 06-August-26			Bond Future	9.0935	9.1212	99.5699	99.3582	7,265
05/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	20158.3400	19949.5400	20.1583	19.9495	0
05/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	22.2500	25.1800	0.0223	0.0252	0
05/01/2026	2040 On 05-November-26			Bond Future	9.1533	9.1820	101.3080	101.0924	0
05/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6549.7700	6395.9500	6.5498	6.3960	2,300
05/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1082.5500	1144.3800	1.0826	1.1444	0
05/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	11032.9800	10849.6300	11.0330	10.8496	0
05/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	498.3900	530.6900	0.4984	0.5307	2,300
05/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13325.6500	13133.4400	13.3257	13.1334	0
05/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	343.1900	366.6300	0.3432	0.3666	0
05/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14544.4300	14348.6600	14.5444	14.3487	0
05/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	284.4400	304.3200	0.2844	0.3043	2,300
05/01/2026	2040 On 04-February-27			Bond Future	9.2226	9.2523	98.5549	98.3351	0
05/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6575.1100	6426.3700	6.5751	6.4264	0
05/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1536.6400	1607.6400	1.5366	1.6076	0
05/01/2026	2043 On 05-February-26			Bond Future	122.5422	122.5488	122.5422	122.5488	0
05/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12882.2300	12888.7600	12.8822	12.8888	0
05/01/2026	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
05/01/2026	2043 On 07-May-26			Bond Future	124.7554	124.7619	124.7554	124.7619	0
05/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13055.3981	13061.9003	13.0554	13.0619	0
05/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0081	0.0103	0.0000	0.0000	0
05/01/2026	2043 On 06-August-26			Bond Future	124.2010	124.2074	124.2010	124.2074	0
05/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13321.7712	13328.2620	13.3218	13.3283	0
05/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.8112	0.8820	0.0008	0.0009	0
05/01/2026	2043 On 05-November-26			Bond Future	126.3985	126.4047	126.3985	126.4047	0
05/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13563.3062	13569.7682	13.5633	13.5698	0
05/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	4.8262	5.0482	0.0048	0.0050	0
05/01/2026	2043 On 04-February-27			Bond Future	125.7340	125.7397	125.7340	125.7397	0
05/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8320.9735	8329.6372	8.3210	8.3296	0
05/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	217.0135	219.9072	0.2170	0.2199	0
05/01/2026	2044 On 05-February-26			Bond Future	9.2054	9.2364	96.2710	96.0100	55,804
05/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6379.7200	6126.0700	6.3797	6.1261	0
05/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	8.9400	16.3400	0.0089	0.0163	0
05/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6906.7200	6650.9800	6.9067	6.6510	9,000
05/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	5.9400	11.2500	0.0059	0.0113	0
05/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12831.8800	12570.9500	12.8319	12.5710	9,000
05/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0600	0.1800	0.0001	0.0002	0
05/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	15149.6000	14888.5800	15.1496	14.8886	0
05/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	4,500
05/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16428.5400	16167.5100	16.4285	16.1675	0
05/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	9,000
05/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16743.2600	16482.2200	16.7433	16.4822	0
05/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	4,500
05/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	17118.3300	16857.2900	17.1183	16.8573	0
05/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
05/01/2026	2044 On 07-May-26		Call	Bond Future	1437.2100	1366.0100	1.4372	1.3660	0
05/01/2026	2044 On 07-May-26			Bond Future	9.2637	9.2956	97.9859	97.7202	65,342
05/01/2026	2044 On 07-May-26		Put	Bond Future	3451.2900	3645.7900	3.4513	3.6458	0
05/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6248.0100	6035.4600	6.2480	6.0355	0
05/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	394.8200	447.9700	0.3948	0.4480	15,000
05/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	18047.8600	17785.3100	18.0479	17.7853	0
05/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	13.6900	16.8400	0.0137	0.0168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	2044 On 06-August-26			Bond Future	9.3240	9.3570	95.3762	95.1056	7,681
05/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	21074.7200	20808.0600	21.0747	20.8081	0
05/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	28.0600	32.0300	0.0281	0.0320	0
05/01/2026	2044 On 05-November-26			Bond Future	9.3835	9.4175	97.0410	96.7654	0
05/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14499.8100	14255.4600	14.4998	14.2555	0
05/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	431.8100	463.0400	0.4318	0.4630	0
05/01/2026	2044 On 04-February-27			Bond Future	9.4514	9.4866	94.3392	94.0585	0
05/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7202.1300	7008.3600	7.2021	7.0084	0
05/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1631.8400	1718.7700	1.6318	1.7188	0
05/01/2026	2046 On 05-February-26			Bond Future	141.3337	141.2358	141.3337	141.2358	12,410
05/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19683.7100	19585.8100	19.6837	19.5858	0
05/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2046 On 07-May-26			Bond Future	141.5998	141.5003	141.5998	141.5003	5,789
05/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16649.8100	16550.2600	16.6498	16.5503	0
05/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2046 On 06-August-26			Bond Future	144.1999	144.0982	144.1999	144.0982	0
05/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21819.8600	21718.2200	21.8199	21.7182	0
05/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2046 On 05-November-26			Bond Future	144.4305	144.3266	144.4305	144.3266	0
05/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18950.4600	18846.5800	18.9505	18.8466	0
05/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2046 On 04-February-27			Bond Future	146.9662	146.8600	146.9662	146.8600	0
05/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15876.1600	15769.9900	15.8762	15.7700	0
05/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2050 On 05-February-26			Bond Future	142.4105	142.6614	142.4105	142.6614	11,546
05/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	19590.4600	19841.3900	19.5905	19.8414	0
05/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2050 On 07-May-26			Bond Future	144.9826	145.2379	144.9826	145.2379	4,988
05/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	20912.6300	21167.9100	20.9126	21.1679	0
05/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2050 On 06-August-26			Bond Future	145.2026	145.4627	145.2026	145.4627	0
05/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	21932.6400	22192.7000	21.9326	22.1927	0
05/01/2026	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
05/01/2026	2050 On 05-November-26			Bond Future	147.7727	148.0368	147.7727	148.0368	0
05/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	23932.7000	24196.8100	23.9327	24.1968	0
05/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	2050 On 04-February-27			Bond Future	147.8907	148.1589	147.8907	148.1589	0
05/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	15500.6800	15768.8900	15.5007	15.7689	0
05/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	AL37 On 05-February-26			Index Future	1269.3670	1268.1820	1269.3670	1,268.1820	0
05/01/2026	AL37 On 07-May-26			Index Future	1291.9810	1290.7730	1291.9810	1,290.7730	0
05/01/2026	AL37 On 06-August-26			Index Future	1315.1490	1313.9150	1315.1490	1,313.9150	0
05/01/2026	AL37 On 05-November-26			Index Future	1338.3970	1337.1320	1338.3970	1,337.1320	0
05/01/2026	AL37 On 04-February-27			Index Future	1361.6280	1360.3300	1361.6280	1,360.3300	0
05/01/2026	AL7T On 05-February-26			Index Future	1637.6410	1634.6800	1637.6410	1,634.6800	0
05/01/2026	AL7T On 07-May-26			Index Future	1666.8170	1663.8000	1666.8170	1,663.8000	0
05/01/2026	AL7T On 06-August-26			Index Future	1696.7060	1693.6290	1696.7060	1,693.6290	0
05/01/2026	AL7T On 05-November-26			Index Future	1726.6980	1723.5560	1726.6980	1,723.5560	0
05/01/2026	AL7T On 04-February-27			Index Future	1756.6690	1753.4580	1756.6690	1,753.4580	0
05/01/2026	ALBI On 05-February-26			Index Future	1379.0120	1376.4770	1379.0120	1,376.4770	79
05/01/2026	ALBI On 07-May-26			Index Future	1403.5800	1400.9980	1403.5800	1,400.9980	0
05/01/2026	ALBI On 06-August-26			Index Future	1428.7490	1426.1160	1428.7490	1,426.1160	0
05/01/2026	ALBI On 05-November-26			Index Future	1454.0050	1451.3160	1454.0050	1,451.3160	0
05/01/2026	ALBI On 04-February-27			Index Future	1479.2420	1476.4950	1479.2420	1,476.4950	0
05/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C038 On 31-January-38			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
05/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	CI43 On 31-January-43			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
05/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	ES33 On 05-February-26			Bond Future	8.7141	8.7402	96.4136	96.2766	0
05/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13218.1100	13081.1700	13.2181	13.0812	0
05/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	ES33 On 07-May-26			Bond Future	8.7764	8.8038	94.3617	94.2221	0
05/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13481.1100	13341.5700	13.4811	13.3416	0
05/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	ES33 On 06-August-26			Bond Future	8.8400	8.8687	96.0942	95.9519	0
05/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14225.5100	14083.3000	14.2255	14.0833	0
05/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	ES33 On 05-November-26			Bond Future	8.9160	8.9461	94.0024	93.8575	0
05/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8674.0100	8529.0800	8.6740	8.5291	0
05/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	ES33 On 04-February-27			Bond Future	9.0091	9.0408	95.6509	95.5031	0
05/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3154.2900	3006.5100	3.1543	3.0065	0
05/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	ES42 On 05-February-26			Bond Future	9.4129	9.4439	94.9851	94.7441	0
05/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16385.3700	16144.4200	16.3854	16.1444	0
05/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	ES42 On 07-May-26			Bond Future	9.4763	9.5084	92.4362	92.1908	0
05/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17794.7900	17549.3500	17.7948	17.5494	0
05/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	ES42 On 06-August-26			Bond Future	9.5395	9.5726	94.1331	93.8831	0
05/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19658.7500	19408.7500	19.6588	19.4088	0
05/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	ES42 On 05-November-26			Bond Future	9.6084	9.6426	91.5349	91.2802	0
05/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13570.0700	13315.4200	13.5701	13.3154	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	ES42 On 04-February-27			Bond Future	9.6856	9.7211	93.1385	92.8791	0
05/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4278.5500	4019.1800	4.2786	4.0192	0
05/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	GOVI On 05-February-26			GOVI	1353.3730	1350.8790	1353.3730	1,350.8790	606
05/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2033730.0000	2008790.0000	203.3730	200.8790	0
05/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	GOVI On 07-May-26			GOVI	1377.4840	1374.9430	1377.4840	1,374.9430	42
05/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2004840.0000	1979430.0000	200.4840	197.9430	0
05/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	GOVI On 06-August-26			GOVI	1402.1850	1399.5940	1402.1850	1,399.5940	0
05/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2131850.0000	2105940.0000	213.1850	210.5940	0
05/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	GOVI On 05-November-26			GOVI	1426.9720	1424.3250	1426.9720	1,424.3250	0
05/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1499720.0000	1473250.0000	149.9720	147.3250	0
05/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	GOVI On 04-February-27			GOVI	1451.7400	1449.0360	1451.7400	1,449.0360	0
05/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	827400.0000	800360.0000	82.7400	80.0360	0
05/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/01/2026	I258 On 05-February-26			Bond Future	128.9531	128.0893	128.9531	128.0893	0
05/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	17303.0600	16439.2500	17.3031	16.4393	0
05/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	I258 On 07-May-26			Bond Future	131.2818	130.4024	131.2818	130.4024	0
05/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	17551.9459	16672.6545	17.5519	16.6727	0
05/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.1259	0.3045	0.0001	0.0003	0
05/01/2026	I258 On 06-August-26			Bond Future	130.8474	129.9514	130.8474	129.9514	0
05/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17902.9401	17010.3675	17.9029	17.0104	0
05/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	5.5001	8.9375	0.0055	0.0089	0
05/01/2026	I258 On 05-November-26			Bond Future	133.1626	132.2505	133.1626	132.2505	0
05/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	18237.4152	17335.8129	18.2374	17.3358	0
05/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	24.8052	35.3129	0.0248	0.0353	0
05/01/2026	I258 On 04-February-27			Bond Future	132.6169	131.6881	132.6169	131.6881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13983.4533	13123.1737	13.9835	13.1232	0
05/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	266.5733	335.1037	0.2666	0.3351	0
05/01/2026	IGOV On 05-February-26			Index Future	434.1760	433.7890	434.1760	433.7890	242
05/01/2026	IGOV On 07-May-26			Index Future	442.0180	441.6230	442.0180	441.6230	8
05/01/2026	IGOV On 06-August-26			Index Future	450.0490	449.6450	450.0490	449.6450	0
05/01/2026	IGOV On 05-November-26			Index Future	458.1080	457.6940	458.1080	457.6940	0
05/01/2026	IGOV On 04-February-27			Index Future	466.1610	465.7360	466.1610	465.7360	0
05/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/01/2026	R033 On 05-February-26			Bond Future	7.8574	7.8781	115.1689	115.0492	13,083
05/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13959.1700	13839.5400	13.9592	13.8395	0
05/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0500	0.1300	0.0001	0.0001	0
05/01/2026	R033 On 07-May-26			Bond Future	7.8896	7.9114	112.1784	112.0565	0
05/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12943.9700	12829.0800	12.9440	12.8291	0
05/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	53.8000	60.8500	0.0538	0.0609	0
05/01/2026	R033 On 06-August-26			Bond Future	7.9211	7.9440	114.2110	114.0868	0
05/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12069.6600	11964.1100	12.0697	11.9641	0
05/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	312.9000	331.6100	0.3129	0.3316	0
05/01/2026	R033 On 05-November-26			Bond Future	7.9611	7.9853	111.1655	111.0388	0
05/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7777.7900	7686.3300	7.7778	7.6863	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	889.2100	924.4100	0.8892	0.9244	0
05/01/2026	R033 On 04-February-27			Bond Future	8.0138	8.0394	113.0894	112.9602	0
05/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5136.3500	5063.0000	5.1364	5.0630	0
05/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1977.8400	2033.7000	1.9778	2.0337	0
05/01/2026	R035 On 05-February-26			Bond Future	8.2162	8.2421	108.1372	107.9700	84,027
05/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1672.0600	1561.8600	1.6721	1.5619	0
05/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	174.1800	231.1800	0.1742	0.2312	16,000
05/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2749.3700	2607.9800	2.7494	2.6080	350
05/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	54.7800	80.5900	0.0548	0.0806	0
05/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	4010.8300	3853.1900	4.0108	3.8532	0
05/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	14.6600	24.2200	0.0147	0.0242	0
05/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5760.2800	5595.2900	5.7603	5.5953	0
05/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2.3600	4.5700	0.0024	0.0046	350
05/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6416.7300	6250.7800	6.4167	6.2508	0
05/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	1.1900	2.4400	0.0012	0.0024	16,000
05/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8701.2100	8534.1700	8.7012	8.5342	0
05/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.1100	0.2700	0.0001	0.0003	350
05/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11695.5600	11528.3700	11.6956	11.5284	250
05/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
05/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13173.3400	13006.1400	13.1733	13.0061	2,000
05/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14407.5600	14240.3600	14.4076	14.2404	0
05/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
05/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	15042.6700	14875.4700	15.0427	14.8755	0
05/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15828.1700	15660.9700	15.8282	15.6610	2,000
05/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	16139.7900	15972.5900	16.1398	15.9726	0
05/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	17014.7600	16847.5600	17.0148	16.8476	0
05/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
05/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23196.2800	23029.0800	23.1963	23.0291	0
05/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
05/01/2026	R035 On 07-May-26			Bond Future	8.2553	8.2823	105.5626	105.3923	34,632

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1407.1800	1333.9800	1.4072	1.3340	1,000
05/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1187.9700	1285.0900	1.1880	1.2851	0
05/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3707.9600	3583.3600	3.7080	3.5834	1,000
05/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	396.5500	442.2700	0.3966	0.4423	0
05/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5926.3600	5779.4400	5.9264	5.7794	0
05/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	168.4000	191.8000	0.1684	0.1918	1,000
05/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8367.4300	8208.4500	8.3674	8.2085	250
05/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	69.6900	81.0300	0.0697	0.0810	0
05/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8478.0400	8318.6800	8.4780	8.3187	200
05/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	66.9100	77.8700	0.0669	0.0779	0
05/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8754.3500	8594.1000	8.7544	8.5941	350
05/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	60.5200	70.5900	0.0605	0.0706	0
05/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	11106.6100	10941.2700	11.1066	10.9413	0
05/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	26.4100	31.3900	0.0264	0.0314	250
05/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11214.7200	11049.2300	11.2147	11.0492	0
05/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	25.4500	30.2800	0.0255	0.0303	200
05/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11484.4200	11318.5600	11.4844	11.3186	0
05/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	23.2200	27.6800	0.0232	0.0277	350
05/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13765.7100	13597.3300	13.7657	13.5973	0
05/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	8.8000	10.7400	0.0088	0.0107	250
05/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13870.0700	13701.5800	13.8701	13.7016	0
05/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	8.2300	10.0600	0.0082	0.0101	200
05/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	14130.4200	13961.6900	14.1304	13.9617	0
05/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	6.9500	8.5400	0.0070	0.0085	350
05/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14906.4600	14737.1600	14.9065	14.7372	0
05/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	4.1300	5.1500	0.0041	0.0052	0
05/01/2026	R035 On 06-August-26			Bond Future	8.2947	8.3228	107.4755	107.3020	56
05/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1728.8400	1654.7300	1.7288	1.6547	1,000
05/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1757.8100	1857.1800	1.7578	1.8572	0
05/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3460.3900	3351.1300	3.4604	3.3511	350
05/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	935.9900	1000.2100	0.9360	1.0002	0
05/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3834.1500	3719.4900	3.8342	3.7195	1,000
05/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	832.6600	891.4800	0.8327	0.8915	0
05/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5509.2300	5376.0300	5.5092	5.3760	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	512.4600	552.7400	0.5125	0.5527	0
05/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5916.7800	5780.1100	5.9168	5.7801	0
05/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	458.0300	494.8400	0.4580	0.4948	350
05/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5967.9300	5830.8500	5.9679	5.8309	250
05/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	451.6400	488.0400	0.4516	0.4880	0
05/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6845.4500	6702.0600	6.8455	6.7021	0
05/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	357.5100	387.6000	0.3575	0.3876	1,000
05/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	8095.4800	7944.9300	8.0955	7.9449	0
05/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	257.0800	280.0100	0.2571	0.2800	200
05/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8513.3100	8360.7600	8.5133	8.3608	0
05/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	230.2200	251.1500	0.2302	0.2512	350
05/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8565.5400	8412.7500	8.5655	8.4128	0
05/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	227.0500	247.7400	0.2271	0.2477	250
05/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10705.6100	10545.1900	10.7056	10.5452	0
05/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	131.7000	144.7600	0.1317	0.1448	200
05/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11172.8600	11011.2200	11.1729	11.0112	0
05/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	117.4800	129.3200	0.1175	0.1293	250
05/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15417.9700	15247.5400	15.4180	15.2475	0
05/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	23.2300	26.2800	0.0232	0.0263	0
05/01/2026	R035 On 05-November-26			Bond Future	8.3443	8.3737	104.8531	104.6764	0
05/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3920.3700	3810.0600	3.9204	3.8101	200
05/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1220.5700	1287.0100	1.2206	1.2870	0
05/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6240.6500	6105.9600	6.2407	6.1060	0
05/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	682.5300	724.5900	0.6825	0.7246	200
05/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8698.5000	8548.1000	8.6985	8.5481	0
05/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	386.6400	412.9900	0.3866	0.4130	200
05/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9843.9300	9688.4200	9.8439	9.6884	0
05/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	299.2800	320.5200	0.2993	0.3205	0
05/01/2026	R035 On 04-February-27			Bond Future	8.4058	8.4365	106.6689	106.4888	0
05/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4714.5800	4594.6700	4.7146	4.5947	0
05/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1190.5600	1250.8000	1.1906	1.2508	0
05/01/2026	R038 On 05-February-26			Bond Future	8.7351	8.7560	119.7675	119.5964	3,763
05/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19482.1800	19311.1600	19.4822	19.3112	0
05/01/2026	R038 On 05-February-26	11.44	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
05/01/2026	R038 On 07-May-26			Bond Future	8.7896	8.8113	116.4178	116.2436	2,395
05/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18575.3600	18402.6300	18.5754	18.4026	0
05/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	6.8300	8.2900	0.0068	0.0083	0
05/01/2026	R038 On 06-August-26			Bond Future	8.8446	8.8672	118.5271	118.3497	0
05/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	20199.5800	20025.5100	20.1996	20.0255	0
05/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	29.3900	32.7500	0.0294	0.0328	0
05/01/2026	R038 On 05-November-26			Bond Future	8.9061	8.9295	115.1159	114.9350	0
05/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	13230.5500	13069.7500	13.2306	13.0698	0
05/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	320.6200	340.6500	0.3206	0.3407	0
05/01/2026	R038 On 04-February-27			Bond Future	8.9775	9.0019	117.1079	116.9236	0
05/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6339.0800	6221.2700	6.3391	6.2213	0
05/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1756.5200	1823.0200	1.7565	1.8230	0
05/01/2026	R053 On 05-February-26			Bond Future	8.9869	9.0228	130.8750	130.4323	34,001
05/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25541.2700	25098.5000	25.5413	25.0985	0
05/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R053 On 07-May-26			Bond Future	9.0323	9.0693	127.3462	126.8954	14,035
05/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26583.8200	26136.4900	26.5838	26.1365	0
05/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	12.8200	16.2700	0.0128	0.0163	0
05/01/2026	R053 On 06-August-26			Bond Future	9.0778	9.1158	129.6536	129.1946	0
05/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30575.0000	30121.3800	30.5750	30.1214	0
05/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	32.7300	38.0600	0.0327	0.0381	0
05/01/2026	R053 On 05-November-26			Bond Future	9.1271	9.1662	126.0585	125.5913	0
05/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21811.8700	21389.0900	21.8119	21.3891	0
05/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	529.0600	573.5000	0.5291	0.5735	0
05/01/2026	R053 On 04-February-27			Bond Future	9.1828	9.2231	128.2401	127.7644	0
05/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	11062.0000	10719.0600	11.0620	10.7191	0
05/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2095.1100	2227.8900	2.0951	2.2279	0
05/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
05/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	45.9200	48.1000	0.0459	0.0481	0
05/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	45.9200	48.1000	0.0459	0.0481	0
05/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
05/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	91.1700	92.2900	0.0912	0.0923	0
05/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	91.1700	92.2900	0.0912	0.0923	0

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05/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
05/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	82.1500	82.7300	0.0822	0.0827	0
05/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	82.1500	82.7300	0.0822	0.0827	0
05/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
05/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48.6100	48.8500	0.0486	0.0489	0
05/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48.6100	48.8500	0.0486	0.0489	0
05/01/2026	R202 On 05-February-26			Bond Future	293.5704	293.5848	293.5704	293.5848	565
05/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15750.3800	15764.7700	15.7504	15.7648	0
05/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R202 On 07-May-26			Bond Future	298.8724	298.8867	298.8724	298.8867	460
05/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21322.4100	21336.6700	21.3224	21.3367	0
05/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R202 On 06-August-26			Bond Future	298.9618	298.9761	298.9618	298.9761	0
05/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20101.8400	20116.0900	20.1018	20.1161	0
05/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R202 On 05-November-26			Bond Future	304.2533	304.2671	304.2533	304.2671	0
05/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23793.2600	23807.1100	23.7933	23.8071	0
05/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R202 On 04-February-27			Bond Future	304.1173	304.1300	304.1173	304.1300	0
05/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9387.2800	9399.9900	9.3873	9.4000	0
05/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R209 On 05-February-26			Bond Future	8.4058	8.4316	87.7578	87.6007	34,901
05/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13745.9100	13588.8600	13.7459	13.5889	0
05/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R209 On 07-May-26			Bond Future	8.4480	8.4748	86.1704	86.0105	6,551
05/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14004.8100	13845.9300	14.0048	13.8459	0
05/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4.2800	5.3100	0.0043	0.0053	0
05/01/2026	R209 On 06-August-26			Bond Future	8.4904	8.5182	87.7318	87.5689	3,673
05/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15084.1900	14923.8100	15.0842	14.9238	0
05/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	18.9300	21.4300	0.0189	0.0214	0
05/01/2026	R209 On 05-November-26			Bond Future	8.5390	8.5678	86.1141	85.9482	0
05/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9799.9900	9652.9900	9.8000	9.6530	0
05/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	272.9800	291.9000	0.2730	0.2919	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R209 On 04-February-27			Bond Future	8.5969	8.6269	87.6052	87.4362	0
05/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4934.3600	4820.8500	4.9344	4.8209	0
05/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1184.1700	1239.7000	1.1842	1.2397	0
05/01/2026	R210 On 05-February-26			Bond Future	258.0624	258.0745	258.0624	258.0745	534
05/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4962.4000	4974.4900	4.9624	4.9745	0
05/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R210 On 07-May-26			Bond Future	259.2572	259.2693	259.2572	259.2693	918
05/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3857.1500	3869.2800	3.8572	3.8693	0
05/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R210 On 06-August-26			Bond Future	264.0177	264.0297	264.0177	264.0297	0
05/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4177.6800	4189.7200	4.1777	4.1897	0
05/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R210 On 05-November-26			Bond Future	265.1714	265.1828	265.1714	265.1828	0
05/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11841.4200	11852.7900	11.8414	11.8528	0
05/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R210 On 04-February-27			Bond Future	269.8277	269.8385	269.8277	269.8385	0
05/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3797.6800	3808.5200	3.7977	3.8085	0
05/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R213 On 05-February-26			Bond Future	7.5343	7.5551	100.9358	100.8512	18,735
05/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9065.6400	8981.0000	9.0656	8.9810	0
05/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R213 On 07-May-26			Bond Future	7.5521	7.5741	99.1839	99.0977	65,316
05/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8346.2000	8261.3900	8.3462	8.2614	0
05/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	7.1100	8.4900	0.0071	0.0085	0
05/01/2026	R213 On 06-August-26			Bond Future	7.5675	7.5910	100.9812	100.8933	0
05/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7614.6500	7531.5700	7.6147	7.5316	0
05/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	49.6000	54.4000	0.0496	0.0544	0
05/01/2026	R213 On 05-November-26			Bond Future	7.5981	7.6233	99.1962	99.1066	0
05/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4324.0500	4252.7900	4.3241	4.2528	0
05/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	317.1800	335.5600	0.3172	0.3356	0
05/01/2026	R213 On 04-February-27			Bond Future	7.6450	7.6720	100.9146	100.8231	0
05/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2407.2600	2349.9500	2.4073	2.3500	0
05/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	749.5400	783.7100	0.7495	0.7837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R214 On 05-February-26			Bond Future	9.0198	9.0508	82.3893	82.1749	11,294
05/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13614.1700	13399.7700	13.6142	13.3998	0
05/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
05/01/2026	R214 On 07-May-26			Bond Future	9.0699	9.1018	80.5605	80.3422	30,864
05/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14628.7500	14413.2000	14.6288	14.4132	0
05/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	11.7500	14.4400	0.0118	0.0144	0
05/01/2026	R214 On 06-August-26			Bond Future	9.1209	9.1538	82.0203	81.7980	0
05/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16428.4800	16210.7500	16.4285	16.2108	0
05/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	33.9900	38.5600	0.0340	0.0386	0
05/01/2026	R214 On 05-November-26			Bond Future	9.1788	9.2127	80.1575	79.9312	0
05/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	11144.2600	10943.6300	11.1443	10.9436	0
05/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	337.8700	363.5600	0.3379	0.3636	0
05/01/2026	R214 On 04-February-27			Bond Future	9.2454	9.2805	81.5458	81.3152	0
05/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5591.2500	5436.3100	5.5913	5.4363	0
05/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1436.9800	1512.6100	1.4370	1.5126	0
05/01/2026	R248 On 05-February-26			Bond Future	9.1546	9.1855	100.1255	99.8441	243,327
05/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	164.2100	148.2600	0.1642	0.1483	1,940
05/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2531.7300	2797.2200	2.5317	2.7972	0
05/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2486.5800	2302.3300	2.4866	2.3023	1,940
05/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	289.3600	386.5500	0.2894	0.3866	0
05/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3240.7200	3027.8200	3.2407	3.0278	0
05/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	171.1300	239.6700	0.1711	0.2397	0
05/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4430.3500	4187.5300	4.4304	4.1875	12,500
05/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	76.4500	115.0700	0.0765	0.1151	0
05/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6451.3100	6183.5600	6.4513	6.1836	0
05/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	19.6100	33.3000	0.0196	0.0333	1,940
05/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	7252.9600	6980.4300	7.2530	6.9804	0
05/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	11.4400	20.3500	0.0114	0.0204	0
05/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10968.3200	10687.9800	10.9683	10.6880	0
05/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.9100	2.0100	0.0009	0.0020	0
05/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17817.9900	17536.5600	17.8180	17.5366	0
05/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
05/01/2026	R248 On 07-May-26			Bond Future	9.2042	9.2360	97.4716	97.1851	44,331
05/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	19006.7800	18723.7900	19.0068	18.7238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	15.5000	19.0400	0.0155	0.0190	0
05/01/2026	R248 On 06-August-26			Bond Future	9.2546	9.2874	99.2379	98.9460	0
05/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22419.1300	22131.5700	22.4191	22.1316	0
05/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	30.4500	34.7800	0.0305	0.0348	0
05/01/2026	R248 On 05-November-26			Bond Future	9.3109	9.3447	96.5349	96.2377	0
05/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15729.1900	15463.1500	15.7292	15.4632	0
05/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	419.0600	450.2100	0.4191	0.4502	0
05/01/2026	R248 On 04-February-27			Bond Future	9.3752	9.4101	98.2064	97.9038	0
05/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7910.1800	7702.4300	7.9102	7.7024	0
05/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1843.9800	1938.8900	1.8440	1.9389	0
05/01/2026	R2R9 On 05-February-26			Bond Future	8.8908	8.9219	111.1254	110.8755	0
05/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	98134.8600	97884.9900	98.1349	97.8850	0
05/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R2R9 On 07-May-26			Bond Future	8.9472	8.9793	108.1268	107.8725	0
05/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97277.1300	97022.7600	97.2771	97.0228	0
05/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R2R9 On 06-August-26			Bond Future	9.0043	9.0376	110.0860	109.8269	0
05/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96966.5100	96707.3800	96.9665	96.7074	0
05/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R2R9 On 05-November-26			Bond Future	9.0673	9.1018	107.0314	106.7675	0
05/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96061.3100	95797.4500	96.0613	95.7975	0
05/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R2R9 On 04-February-27			Bond Future	9.1399	9.1757	108.8837	108.6149	0
05/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6634.2500	6440.8100	6.6343	6.4408	0
05/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1203.1100	1278.4400	1.2031	1.2784	0
05/01/2026	R4R2 On 05-February-26			Bond Future	9.0963	9.1273	112.2943	112.0184	1,937
05/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	99019.0600	98743.1700	99.0191	98.7432	0
05/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R4R2 On 07-May-26			Bond Future	9.1540	9.1860	109.1905	108.9097	0
05/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98101.4100	97820.6000	98.1014	97.8206	0
05/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R4R2 On 06-August-26			Bond Future	9.2122	9.2454	111.1690	110.8829	0
05/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97751.7400	97465.6600	97.7517	97.4657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R4R2 On 05-November-26			Bond Future	9.2758	9.3100	108.0072	107.7159	0
05/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96784.6300	96493.3100	96.7846	96.4933	0
05/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/01/2026	R4R2 On 04-February-27			Bond Future	9.3479	9.3834	109.8764	109.5796	0
05/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7554.8000	7338.5100	7.5548	7.3385	0
05/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1286.8300	1367.3000	1.2868	1.3673	0
05/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0