



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 April 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	2029 On 07-May-26			Bond Future	146.1561	146.1805	146.1561	146.1805	4,503
01/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	4336.0800	4360.5300	4.3361	4.3605	0
01/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2029 On 06-August-26			Bond Future	148.8443	148.8691	148.8443	148.8691	0
01/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	4744.3000	4769.1000	4.7443	4.7691	0
01/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2029 On 05-November-26			Bond Future	150.1332	150.1582	150.1332	150.1582	0
01/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	2573.1500	2598.1700	2.5732	2.5982	0
01/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2029 On 04-February-27			Bond Future	152.9994	153.0250	152.9994	153.0250	0
01/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	3279.4300	3304.9500	3.2794	3.3050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2029 On 06-May-27			Bond Future	154.3825	154.4071	154.3825	154.4071	0
01/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1062.4500	1087.1400	1.0625	1.0871	0
01/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2030 On 07-May-26			Bond Future	8.1183	8.3612	101.8391	101.0768	104,103
01/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	2.5700	0.3300	0.0026	0.0003	1,000
01/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2916.7000	3676.7400	2.9167	3.6767	0
01/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	61.8700	12.9400	0.0619	0.0129	1,000
01/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1359.0200	2072.3700	1.3590	2.0724	0
01/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	196.0900	56.8900	0.1961	0.0569	0
01/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	823.4400	1446.5200	0.8234	1.4465	1,000
01/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3918.5700	3173.8500	3.9186	3.1739	0
01/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	7.0100	24.5700	0.0070	0.0246	0
01/04/2026	2030 On 06-August-26			Bond Future	8.1951	8.4589	99.6773	98.9012	66,519
01/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	102.7300	47.5200	0.1027	0.0475	1,000
01/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3068.0200	3788.9300	3.0680	3.7889	0
01/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	329.9300	174.0700	0.3299	0.1741	1,000
01/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1776.7400	2397.0000	1.7767	2.3970	0
01/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	705.5600	424.0200	0.7056	0.4240	0
01/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1105.9100	1600.4900	1.1059	1.6005	1,000
01/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3188.6000	2553.4300	3.1886	2.5534	0
01/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	214.9800	355.9300	0.2150	0.3559	0
01/04/2026	2030 On 05-November-26			Bond Future	8.2475	8.5341	101.5092	100.7190	0
01/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1368.1900	971.3600	1.3682	0.9714	0
01/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	974.4000	1367.7900	0.9744	1.3678	0
01/04/2026	2030 On 04-February-27			Bond Future	8.3006	8.6146	99.4167	98.6116	0
01/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	675.0400	437.9200	0.6750	0.4379	0
01/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1923.3100	2491.2800	1.9233	2.4913	0
01/04/2026	2030 On 06-May-27			Bond Future	8.3821	8.7287	101.2760	100.4557	0
01/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	411.0300	260.7600	0.4110	0.2608	0
01/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3102.2000	3772.2300	3.1022	3.7722	0
01/04/2026	2031 On 07-May-26			Bond Future	114.1438	114.1456	114.1438	114.1456	1,878
01/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	576.8200	583.3200	0.5768	0.5833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	273.0700	277.7400	0.2731	0.2777	0
01/04/2026	2031 On 06-August-26			Bond Future	113.8264	113.8279	113.8264	113.8279	1,727
01/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	718.0200	721.5500	0.7180	0.7216	0
01/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	701.6000	703.6600	0.7016	0.7037	0
01/04/2026	2031 On 05-November-26			Bond Future	115.9446	115.9463	115.9446	115.9463	0
01/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	4469.3600	4471.2400	4.4694	4.4712	0
01/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	14.7500	14.9400	0.0148	0.0149	0
01/04/2026	2031 On 04-February-27			Bond Future	115.6893	115.6895	115.6893	115.6895	0
01/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	765.4500	767.1000	0.7655	0.7671	0
01/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	1256.1200	1257.5800	1.2561	1.2576	0
01/04/2026	2031 On 06-May-27			Bond Future	117.8791	117.8792	117.8791	117.8792	0
01/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	1625.3200	1626.5900	1.6253	1.6266	0
01/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	616.1900	617.3600	0.6162	0.6174	0
01/04/2026	2032 On 07-May-26		Call	Bond Future	933.0200	506.6900	0.9330	0.5067	0
01/04/2026	2032 On 07-May-26			Bond Future	8.5256	8.7866	99.6768	98.5058	124,997
01/04/2026	2032 On 07-May-26		Put	Bond Future	1256.1900	2000.8600	1.2562	2.0009	0
01/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	6981.1800	5828.3100	6.9812	5.8283	0
01/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	7.8500	25.9800	0.0079	0.0260	0
01/04/2026	2032 On 06-August-26			Bond Future	8.5956	8.8715	101.4853	100.2931	44,130
01/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	6568.2000	5508.9800	6.5682	5.5090	0
01/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	200.2800	333.3000	0.2003	0.3333	0
01/04/2026	2032 On 05-November-26			Bond Future	8.6570	8.9490	99.1906	97.9766	0
01/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3239.1700	2486.5900	3.2392	2.4866	0
01/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1159.1300	1620.5400	1.1591	1.6205	0
01/04/2026	2032 On 04-February-27			Bond Future	8.7197	9.0295	101.0619	99.8250	0
01/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1670.5700	1188.3800	1.6706	1.1884	0
01/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2641.2600	3395.9700	2.6413	3.3960	0
01/04/2026	2032 On 06-May-27			Bond Future	8.7919	9.1214	98.7926	97.5324	0
01/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	884.1900	599.5600	0.8842	0.5996	0
01/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	4802.3300	5777.8600	4.8023	5.7779	0
01/04/2026	2033 On 07-May-26			Bond Future	141.1508	140.7083	141.1508	140.7083	9,943
01/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	5990.7800	5548.2500	5.9908	5.5483	0
01/04/2026	2033 On 07-May-26	135.16	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
01/04/2026	2033 On 06-August-26			Bond Future	143.7469	143.2963	143.7469	143.2963	0
01/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	9496.8900	9046.2700	9.4969	9.0463	0
01/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2033 On 05-November-26			Bond Future	144.8392	144.3799	144.8392	144.3799	0
01/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	7579.1500	7119.8800	7.5792	7.1199	0
01/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2033 On 04-February-27			Bond Future	147.6043	147.1363	147.6043	147.1363	0
01/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	4894.3100	4426.3200	4.8943	4.4263	0
01/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2033 On 06-May-27			Bond Future	148.7799	148.3017	148.7799	148.3017	0
01/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	2430.0800	2908.2600	2.4301	2.9083	0
01/04/2026	2037 On 07-May-26			Bond Future	9.2839	9.5029	97.0957	95.6941	214,899
01/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	540.5700	250.6400	0.5406	0.2506	1,500
01/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	2399.6900	3511.3400	2.3997	3.5113	0
01/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	2099.6300	1305.5300	2.0996	1.3055	1,500
01/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	779.8800	1387.3600	0.7799	1.3874	0
01/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	5014.2200	3808.3700	5.0142	3.8084	0
01/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	171.4700	367.2000	0.1715	0.3672	1,500
01/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	10007.0500	8629.6600	10.0071	8.6297	142
01/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	15.2900	39.4800	0.0153	0.0395	0
01/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	12019.0800	10626.8400	12.0191	10.6268	0
01/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	5.2800	14.6200	0.0053	0.0146	0
01/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	17548.0700	16146.5800	17.5481	16.1466	0
01/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0300	0.1200	0.0000	0.0001	142
01/04/2026	2037 On 06-August-26			Bond Future	9.3620	9.5898	94.5973	93.1703	22,990
01/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	5077.9400	4073.8200	5.0779	4.0738	2,541
01/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	1033.3500	1456.2600	1.0334	1.4563	0
01/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	8444.4900	7228.9300	8.4445	7.2289	0
01/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	462.3100	673.7800	0.4623	0.6738	2,541
01/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	11496.3700	10182.4100	11.4964	10.1824	0
01/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	231.4900	344.5600	0.2315	0.3446	2,541
01/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	13520.7700	12155.4500	13.5208	12.1555	0
01/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	110.3800	172.0900	0.1104	0.1721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	2037 On 05-November-26			Bond Future	9.4265	9.6629	96.3359	94.8828	0
01/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	3100.7900	2398.5600	3.1008	2.3986	4,490
01/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2893.2500	3644.1400	2.8933	3.6441	0
01/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	6267.0200	5250.1100	6.2670	5.2501	0
01/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1448.2800	1884.4900	1.4483	1.8845	4,490
01/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	8082.3200	6956.2800	8.0823	6.9563	0
01/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	1043.9900	1371.0700	1.0440	1.3711	0
01/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	9079.8400	7906.5100	9.0798	7.9065	0
01/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	877.2100	1157.0000	0.8772	1.1570	4,490
01/04/2026	2037 On 04-February-27			Bond Future	9.4927	9.7385	93.8954	92.4149	0
01/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1158.7700	846.1000	1.1588	0.8461	4,490
01/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	7869.8000	9037.6400	7.8698	9.0376	0
01/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	2879.1700	2245.9000	2.8792	2.2459	0
01/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	4000.3200	4847.5600	4.0003	4.8476	4,490
01/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	3511.4600	2792.8300	3.5115	2.7928	0
01/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	3406.2100	4168.0900	3.4062	4.1681	0
01/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	4601.8300	3762.3800	4.6018	3.7624	0
01/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2696.2900	3337.3500	2.6963	3.3374	4,490
01/04/2026	2037 On 06-May-27			Bond Future	9.5694	9.8252	95.6512	94.1429	0
01/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	1556.0900	1176.7900	1.5561	1.1768	0
01/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	7710.3900	8839.4400	7.7104	8.8394	0
01/04/2026	2038 On 07-May-26			Bond Future	155.8409	153.9154	155.8409	153.9154	4,978
01/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	11310.9000	9385.4000	11.3109	9.3854	0
01/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2038 On 06-August-26			Bond Future	156.5131	154.5517	156.5131	154.5517	0
01/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	11793.0700	9831.6800	11.7931	9.8317	0
01/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2038 On 05-November-26			Bond Future	159.4255	157.4279	159.4255	157.4279	0
01/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	13115.5000	11117.9100	13.1155	11.1179	0
01/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2038 On 04-February-27			Bond Future	160.2278	158.1906	160.2278	158.1906	0
01/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	6397.7500	4360.5600	6.3978	4.3606	0
01/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2038 On 06-May-27			Bond Future	163.2611	161.1852	163.2611	161.1852	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	2838.9100	4914.8300	2.8389	4.9148	0
01/04/2026	2040 On 07-May-26		Call	Bond Future	1072.9000	659.0600	1.0729	0.6591	0
01/04/2026	2040 On 07-May-26			Bond Future	9.6047	9.8133	97.9273	96.4227	53,747
01/04/2026	2040 On 07-May-26		Put	Bond Future	3145.6200	4236.3900	3.1456	4.2364	0
01/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	41.6400	14.7900	0.0416	0.0148	27,500
01/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	7382.1200	8859.8800	7.3821	8.8599	0
01/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	7628.9300	6235.5300	7.6289	6.2355	1,460
01/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	97.1700	208.3800	0.0972	0.2084	0
01/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	10225.5500	8764.5300	10.2256	8.7645	0
01/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	33.3000	76.8900	0.0333	0.0769	0
01/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	13508.0000	12014.1900	13.5080	12.0142	0
01/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	6.8200	17.6200	0.0068	0.0176	0
01/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	13798.1400	12302.6500	13.7981	12.3027	0
01/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	5.5800	14.7000	0.0056	0.0147	1,460
01/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	15566.7600	14065.1200	15.5668	14.0651	0
01/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	1.5100	4.4800	0.0015	0.0045	0
01/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	16624.2300	15121.0400	16.6242	15.1210	0
01/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.6400	2.0600	0.0006	0.0021	1,460
01/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	18306.0600	16801.8300	18.3061	16.8018	0
01/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.1500	0.5300	0.0002	0.0005	0
01/04/2026	2040 On 06-August-26			Bond Future	9.6850	9.9013	95.1934	93.6615	47,936
01/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	15868.1100	14393.3600	15.8681	14.3934	0
01/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	108.5400	165.6900	0.1085	0.1657	0
01/04/2026	2040 On 05-November-26			Bond Future	9.7525	9.9762	96.9430	95.3831	0
01/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	4143.4300	3320.3800	4.1434	3.3204	2,300
01/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	3041.2100	3778.0800	3.0412	3.7781	0
01/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	7774.6000	6651.1000	7.7746	6.6511	0
01/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1605.0100	2041.4300	1.6050	2.0414	2,300
01/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	9788.4100	8559.2400	9.7884	8.5592	0
01/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	1170.9500	1501.7000	1.1710	1.5017	0
01/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	10887.3800	9612.4000	10.8874	9.6124	0
01/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	992.3900	1277.3300	0.9924	1.2773	2,300
01/04/2026	2040 On 04-February-27			Bond Future	9.8217	10.0535	94.2634	92.6742	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	1360.5500	1014.9000	1.3606	1.0149	2,300
01/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	9000.3000	10243.9200	9.0003	10.2439	0
01/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	3510.9700	2805.8200	3.5110	2.8058	0
01/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	4572.3800	5456.5000	4.5724	5.4565	2,300
01/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	4496.5000	3676.6600	4.4965	3.6767	0
01/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	3749.4600	4518.8900	3.7495	4.5189	0
01/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	5513.7600	4595.9700	5.5138	4.5960	0
01/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	3140.4000	3811.8800	3.1404	3.8119	2,300
01/04/2026	2040 On 06-May-27			Bond Future	9.9001	10.1404	96.0260	94.4069	0
01/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	1782.9900	1375.3600	1.7830	1.3754	0
01/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	9122.9400	10334.4600	9.1229	10.3345	0
01/04/2026	2043 On 07-May-26			Bond Future	118.8442	118.8451	118.8442	118.8451	0
01/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	7145.5397	7146.6928	7.1455	7.1467	0
01/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	1.3397	1.5528	0.0013	0.0016	0
01/04/2026	2043 On 06-August-26			Bond Future	118.1833	118.1836	118.1833	118.1836	3,416
01/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	7407.9403	7410.2509	7.4079	7.4103	0
01/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	104.6603	106.6209	0.1047	0.1066	0
01/04/2026	2043 On 05-November-26			Bond Future	120.3826	120.3832	120.3826	120.3832	0
01/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	7811.2859	7814.0755	7.8113	7.8141	0
01/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	268.6459	270.9055	0.2686	0.2709	0
01/04/2026	2043 On 04-February-27			Bond Future	119.7727	119.7714	119.7727	119.7714	0
01/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	3985.2596	3988.7880	3.9853	3.9888	0
01/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	1842.6096	1847.3480	1.8426	1.8473	0
01/04/2026	2043 On 06-May-27			Bond Future	122.0397	122.0382	122.0397	122.0382	0
01/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	1187.3818	1190.1869	1.1874	1.1902	0
01/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	6627.7318	6631.9569	6.6277	6.6320	0
01/04/2026	2044 On 07-May-26		Call	Bond Future	444.5500	258.8300	0.4446	0.2588	0
01/04/2026	2044 On 07-May-26			Bond Future	9.6823	9.8755	94.5892	93.0832	153,671
01/04/2026	2044 On 07-May-26		Put	Bond Future	5855.3700	7175.5900	5.8554	7.1756	0
01/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	3244.4500	2274.4600	3.2445	2.2745	0
01/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	788.0000	1323.9500	0.7880	1.3240	15,000
01/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	14644.0500	13147.7400	14.6441	13.1477	0
01/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	6.6200	16.2500	0.0066	0.0163	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	2044 On 06-August-26			Bond Future	9.7561	9.9557	91.9200	90.3868	7,030
01/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	829.4200	555.7300	0.8294	0.5557	0
01/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	7007.9700	8267.5400	7.0080	8.2675	7,000
01/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	1298.8800	902.2000	1.2989	0.9022	0
01/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	5366.7300	6503.3100	5.3667	6.5033	7,000
01/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	2967.9900	2254.4100	2.9680	2.2544	0
01/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	3015.1400	3834.8200	3.0151	3.8348	14,500
01/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	17696.2800	16213.5500	17.6963	16.2136	0
01/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	105.8200	156.3500	0.1058	0.1564	0
01/04/2026	2044 On 05-November-26			Bond Future	9.8179	10.0239	93.6094	92.0482	0
01/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	11761.5300	10487.6100	11.7615	10.4876	0
01/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	1125.1400	1412.4200	1.1251	1.4124	0
01/04/2026	2044 On 04-February-27			Bond Future	9.8811	10.0938	90.9923	89.4016	0
01/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	5817.6000	4911.0700	5.8176	4.9111	0
01/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	3594.2200	4278.3700	3.5942	4.2784	0
01/04/2026	2044 On 06-May-27			Bond Future	9.9519	10.1717	92.6937	91.0731	0
01/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	2243.6400	1781.4500	2.2436	1.7815	0
01/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	9131.8600	10290.2700	9.1319	10.2903	0
01/04/2026	2046 On 07-May-26			Bond Future	134.9554	134.3640	134.9554	134.3640	18,662
01/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	10005.3500	9414.0300	10.0054	9.4140	0
01/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2046 On 06-August-26			Bond Future	137.4375	136.8352	137.4375	136.8352	0
01/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	15057.5200	14455.1800	15.0575	14.4552	0
01/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2046 On 05-November-26			Bond Future	137.6681	137.0543	137.6681	137.0543	0
01/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	12188.1100	11574.2500	12.1881	11.5743	0
01/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2046 On 04-February-27			Bond Future	140.2965	139.6709	140.2965	139.6709	0
01/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	9206.4500	8580.9100	9.2065	8.5809	0
01/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2046 On 06-May-27			Bond Future	140.5738	139.9343	140.5738	139.9343	0
01/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	8416.2200	9055.6800	8.4162	9.0557	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	2050 On 07-May-26			Bond Future	136.8285	136.8294	136.8285	136.8294	17,367
01/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	12758.5100	12759.4100	12.7585	12.7594	0
01/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2050 On 06-August-26			Bond Future	136.9008	136.9018	136.9008	136.9018	0
01/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	13630.7900	13631.7500	13.6308	13.6318	0
01/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2050 On 05-November-26			Bond Future	139.4484	139.4495	139.4484	139.4495	0
01/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	15608.4100	15609.4500	15.6084	15.6095	0
01/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2050 On 04-February-27			Bond Future	139.6161	139.6160	139.6161	139.6160	0
01/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	7226.1000	7226.0000	7.2261	7.2260	0
01/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2050 On 06-May-27			Bond Future	142.2593	142.2589	142.2593	142.2589	0
01/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	8200.6700	8201.1300	8.2007	8.2011	0
01/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	AL37 On 07-May-26			Index Future	1179.7130	1241.6680	1179.7130	1,241.6680	0
01/04/2026	AL37 On 06-August-26			Index Future	1200.8860	1263.9520	1200.8860	1,263.9520	0
01/04/2026	AL37 On 05-November-26			Index Future	1223.1870	1287.4260	1223.1870	1,287.4260	0
01/04/2026	AL37 On 04-February-27			Index Future	1246.2610	1311.7120	1246.2610	1,311.7120	0
01/04/2026	AL37 On 06-May-27			Index Future	1269.5870	1336.2620	1269.5870	1,336.2620	0
01/04/2026	AL7T On 07-May-26			Index Future	1488.5730	1575.5130	1488.5730	1,575.5130	0
01/04/2026	AL7T On 06-August-26			Index Future	1515.2890	1603.7890	1515.2890	1,603.7890	0
01/04/2026	AL7T On 05-November-26			Index Future	1543.4290	1633.5750	1543.4290	1,633.5750	0
01/04/2026	AL7T On 04-February-27			Index Future	1572.5440	1664.3910	1572.5440	1,664.3910	0
01/04/2026	AL7T On 06-May-27			Index Future	1601.9780	1695.5410	1601.9780	1,695.5410	0
01/04/2026	ALBI On 07-May-26			Index Future	1351.7530	1333.4120	1351.7530	1,333.4120	77
01/04/2026	ALBI On 06-August-26			Index Future	1376.0140	1357.3430	1376.0140	1,357.3430	0
01/04/2026	ALBI On 05-November-26			Index Future	1401.5670	1382.5510	1401.5670	1,382.5510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	ALBI On 04-February-27			Index Future	1428.0060	1408.6320	1428.0060	1,408.6320	0
01/04/2026	ALBI On 06-May-27			Index Future	1454.7340	1434.9960	1454.7340	1,434.9960	0
01/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
01/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
01/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C333 On 15-September-33			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
01/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	ES33 On 07-May-26			Bond Future	9.4137	9.6436	91.1811	90.0670	0
01/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10300.5900	9186.4100	10.3006	9.1864	0
01/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	ES33 On 06-August-26			Bond Future	9.5070	9.7480	92.8582	91.7235	0
01/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10989.5300	9854.8200	10.9895	9.8548	0
01/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	ES33 On 05-November-26			Bond Future	9.5971	9.8499	90.7928	89.6372	0
01/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5464.4500	4308.7700	5.4645	4.3088	0
01/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	ES33 On 04-February-27			Bond Future	9.6933	9.9590	92.5264	91.3487	0
01/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	29.8100	0.0000	0.0298	0.0000	0
01/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	1147.9000	0.0000	1.1479	0
01/04/2026	ES33 On 06-May-27			Bond Future	9.7954	10.0749	90.4827	89.2825	0
01/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4442.6400	5642.7900	4.4426	5.6428	0
01/04/2026	ES42 On 07-May-26			Bond Future	9.9800	10.1835	88.6926	87.2439	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	14051.1900	12602.4700	14.0512	12.6025	0
01/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	ES42 On 06-August-26			Bond Future	10.0594	10.2699	90.3239	88.8485	0
01/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	15849.5200	14374.1700	15.8495	14.3742	0
01/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	ES42 On 05-November-26			Bond Future	10.1339	10.3515	87.7405	86.2378	0
01/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	9775.7300	8273.0300	9.7757	8.2730	0
01/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	ES42 On 04-February-27			Bond Future	10.2090	10.4340	89.4159	87.8845	0
01/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	555.9800	0.0000	0.5560	0.0000	0
01/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	975.3800	0.0000	0.9754	0
01/04/2026	ES42 On 06-May-27			Bond Future	10.2904	10.5233	86.8438	85.2833	0
01/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	6898.5100	8459.0400	6.8985	8.4590	0
01/04/2026	GOVI On 07-May-26			GOVI	1324.8970	1306.4730	1324.8970	1,306.4730	622
01/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1478970.0000	1294730.0000	147.8970	129.4730	0
01/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	GOVI On 06-August-26			GOVI	1348.6750	1329.9210	1348.6750	1,329.9210	0
01/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1596750.0000	1409210.0000	159.6750	140.9210	0
01/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	GOVI On 05-November-26			GOVI	1373.7210	1354.6200	1373.7210	1,354.6200	0
01/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	967210.0000	776200.0000	96.7210	77.6200	0
01/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	GOVI On 04-February-27			GOVI	1399.6350	1380.1740	1399.6350	1,380.1740	0
01/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	306350.0000	111740.0000	30.6350	11.1740	0
01/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	GOVI On 06-May-27			GOVI	1425.8310	1406.0050	1425.8310	1,406.0050	0
01/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	11690.0000	209950.0000	1.1690	20.9950	0
01/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
01/04/2026	I258 On 07-May-26			Bond Future	125.0764	125.0776	125.0764	125.0776	0
01/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	11347.6052	11349.0387	11.3476	11.3490	0
01/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	1.2352	1.4487	0.0012	0.0014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	I258 On 06-August-26			Bond Future	124.5299	124.5308	124.5299	124.5308	0
01/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	11715.6765	11719.2165	11.7157	11.7192	0
01/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	135.7365	138.3965	0.1357	0.1384	0
01/04/2026	I258 On 05-November-26			Bond Future	126.8473	126.8484	126.8473	126.8484	0
01/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	12280.2185	12284.5467	12.2802	12.2845	0
01/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	382.8985	386.1967	0.3829	0.3862	0
01/04/2026	I258 On 04-February-27			Bond Future	126.3609	126.3603	126.3609	126.3603	0
01/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	9007.6929	9012.6528	9.0077	9.0127	0
01/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	1546.7629	1552.3428	1.5468	1.5523	0
01/04/2026	I258 On 06-May-27			Bond Future	128.7526	128.7518	128.7526	128.7518	0
01/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	2616.8597	2622.2756	2.6169	2.6223	0
01/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	8644.2997	8650.4356	8.6443	8.6504	0
01/04/2026	IGOV On 07-May-26			Index Future	429.5480	428.2850	429.5480	428.2850	263
01/04/2026	IGOV On 06-August-26			Index Future	437.3630	436.0770	437.3630	436.0770	0
01/04/2026	IGOV On 05-November-26			Index Future	445.5890	444.2790	445.5890	444.2790	0
01/04/2026	IGOV On 04-February-27			Index Future	454.0960	452.7610	454.0960	452.7610	0
01/04/2026	IGOV On 06-May-27			Index Future	462.6950	461.3340	462.6950	461.3340	0
01/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
01/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
01/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
01/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
01/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
01/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
01/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
01/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
01/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
01/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
01/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
01/04/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	8.3720	0
01/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
01/04/2026	R033 On 07-May-26			Bond Future	8.6151	8.8655	108.2105	106.8830	9,663
01/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	8927.8400	7613.2100	8.9278	7.6132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	5.5500	18.4400	0.0056	0.0184	0
01/04/2026	R033 On 06-August-26			Bond Future	8.6837	8.9473	110.1739	108.8223	223
01/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	7950.1200	6742.6100	7.9501	6.7426	0
01/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	230.5100	374.6200	0.2305	0.3746	0
01/04/2026	R033 On 05-November-26			Bond Future	8.7440	9.0215	107.1565	105.7802	0
01/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	4142.8600	3252.4000	4.1429	3.2524	0
01/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1263.2400	1749.0400	1.2632	1.7490	0
01/04/2026	R033 On 04-February-27			Bond Future	8.8052	9.0980	109.1782	107.7759	0
01/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2190.4500	1603.6700	2.1905	1.6037	0
01/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2943.2200	3758.6800	2.9432	3.7587	0
01/04/2026	R033 On 06-May-27			Bond Future	8.8744	9.1840	106.1780	104.7494	0
01/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1169.2400	822.5000	1.1692	0.8225	0
01/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5684.6600	6766.5100	5.6847	6.7665	0
01/04/2026	R035 On 07-May-26			Bond Future	8.9350	9.1796	101.3768	99.9245	81,803
01/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	117.2700	37.5600	0.1173	0.0376	1,000
01/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	4083.8300	5456.4300	4.0838	5.4564	0
01/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	127.3700	41.2500	0.1274	0.0413	0
01/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	3967.8900	5334.0800	3.9679	5.3341	16,000
01/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	326.9700	122.9000	0.3270	0.1229	0
01/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	2670.4100	3918.6500	2.6704	3.9187	16,000
01/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	760.1400	343.6500	0.7601	0.3437	1,000
01/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	1634.5000	2670.3200	1.6345	2.6703	0
01/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	2158.7000	1282.8600	2.1587	1.2829	0
01/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	586.5100	1162.9800	0.5865	1.1630	1,000
01/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	4282.9500	3062.5800	4.2830	3.0626	250
01/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	170.9800	402.9200	0.1710	0.4029	0
01/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	4386.8900	3156.2100	4.3869	3.1562	200
01/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	161.5300	383.1600	0.1615	0.3832	0
01/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	4648.0800	3393.3100	4.6481	3.3933	350
01/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	140.0200	337.5600	0.1400	0.3376	0
01/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	6934.9500	5552.3800	6.9350	5.5524	0
01/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	40.5200	110.2600	0.0405	0.1103	250
01/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	7041.7200	5655.7300	7.0417	5.6557	0
01/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	38.2200	104.5400	0.0382	0.1045	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	7308.4800	5914.6300	7.3085	5.9146	0
01/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	33.0500	91.5100	0.0331	0.0915	350
01/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	9580.8200	8148.1300	9.5808	8.1481	0
01/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	9.6800	29.3000	0.0097	0.0293	250
01/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	9685.2200	8251.5600	9.6852	8.2516	0
01/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	9.1500	27.8000	0.0092	0.0278	200
01/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	9945.6600	8509.7800	9.9457	8.5098	0
01/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	7.9600	24.3900	0.0080	0.0244	350
01/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	10721.8300	9280.7800	10.7218	9.2808	0
01/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	5.2700	16.5300	0.0053	0.0165	0
01/04/2026	R035 On 06-August-26			Bond Future	9.0033	9.2586	103.2162	101.7375	26,660
01/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	217.6400	119.1600	0.2176	0.1192	5,000
01/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	8235.3800	9615.5700	8.2354	9.6156	0
01/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	296.7300	163.6500	0.2967	0.1637	0
01/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	7031.1400	8376.7300	7.0311	8.3767	0
01/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	320.8300	177.3500	0.3208	0.1774	5,000
01/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	6737.5000	8072.6900	6.7375	8.0727	0
01/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	604.3600	351.4100	0.6044	0.3514	1,000
01/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	4892.6300	6118.3500	4.8926	6.1184	0
01/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	661.8900	388.1600	0.6619	0.3882	0
01/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	4641.8500	5846.7900	4.6419	5.8468	5,000
01/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1288.2000	817.2900	1.2882	0.8173	350
01/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	3023.1000	4030.8600	3.0231	4.0309	0
01/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	1479.1700	957.2600	1.4792	0.9573	1,000
01/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	2736.9800	3693.7400	2.7370	3.6937	0
01/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	2480.9700	1735.0300	2.4810	1.7350	200
01/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1743.5000	2476.2300	1.7435	2.4762	0
01/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	2751.7900	1954.1800	2.7518	1.9542	0
01/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1552.3400	2233.4000	1.5523	2.2334	350
01/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	2786.4800	1982.4700	2.7865	1.9825	250
01/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1529.4900	2204.1500	1.5295	2.2042	0
01/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	3445.6600	2538.8000	3.4457	2.5388	0
01/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	1217.0200	1788.8300	1.2170	1.7888	1,000
01/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	4467.2800	3435.3100	4.4673	3.4353	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	888.1800	1334.8800	0.8882	1.3349	200
01/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	4824.0000	3755.6600	4.8240	3.7557	0
01/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	800.2100	1210.5400	0.8002	1.2105	350
01/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	4869.0400	3796.3500	4.8690	3.7964	0
01/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	789.8500	1195.8300	0.7899	1.1958	250
01/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	6785.1200	5566.9500	6.7851	5.5670	0
01/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	470.5100	731.0100	0.4705	0.7310	200
01/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	7219.0300	5976.9500	7.2190	5.9770	0
01/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	422.9500	659.5400	0.4230	0.6595	250
01/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	11296.6600	9914.7100	11.2967	9.9147	0
01/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	161.2200	257.9400	0.1612	0.2579	0
01/04/2026	R035 On 05-November-26			Bond Future	9.0674	9.3338	100.6113	99.1055	210
01/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	680.3800	443.9000	0.6804	0.4439	600
01/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	7210.2700	8479.5400	7.2103	8.4795	0
01/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1249.2600	846.3300	1.2493	0.8463	0
01/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	4737.2700	5840.0900	4.7373	5.8401	600
01/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	1908.8100	1349.9900	1.9088	1.3500	200
01/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	3450.8900	4397.8200	3.4509	4.3978	0
01/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	2361.0600	1713.5100	2.3611	1.7135	0
01/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2919.3000	3777.5000	2.9193	3.7775	600
01/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	3432.8200	2616.2800	3.4328	2.6163	0
01/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	2116.5800	2805.7900	2.1166	2.8058	200
01/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	5398.4600	4368.6200	5.3985	4.3686	0
01/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1328.4800	1804.3900	1.3285	1.8044	200
01/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	6386.2500	5279.6800	6.3863	5.2797	0
01/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	1083.4800	1482.6600	1.0835	1.4827	0
01/04/2026	R035 On 04-February-27			Bond Future	9.1338	9.4123	102.5093	100.9753	0
01/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	745.6200	515.9400	0.7456	0.5159	3,000
01/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	9155.1500	10459.5400	9.1552	10.4595	0
01/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1137.0200	793.3400	1.1370	0.7933	3,000
01/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	6512.9600	7703.3500	6.5130	7.7034	0
01/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	2276.6400	1681.7800	2.2766	1.6818	0
01/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	3871.7400	4810.9500	3.8717	4.8110	3,000
01/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	2721.8600	2049.9300	2.7219	2.0499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	3357.4100	4219.5500	3.3574	4.2196	0
01/04/2026	R035 On 06-May-27			Bond Future	9.2014	9.4927	99.9232	98.3603	0
01/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1388.0100	1000.6400	1.3880	1.0006	0
01/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	6724.6700	7900.1700	6.7247	7.9002	0
01/04/2026	R038 On 07-May-26			Bond Future	9.3478	9.5616	112.0480	110.4353	4,638
01/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	14203.8500	12600.3000	14.2039	12.6003	0
01/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	5.0700	14.2100	0.0051	0.0142	0
01/04/2026	R038 On 06-August-26			Bond Future	9.4238	9.6460	114.0810	112.4391	0
01/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	15824.5700	14242.8600	15.8246	14.2429	0
01/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	100.5100	160.7200	0.1005	0.1607	0
01/04/2026	R038 On 05-November-26			Bond Future	9.4935	9.7243	110.6943	109.0223	0
01/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	9687.2300	8381.7900	9.6872	8.3818	0
01/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	1198.8300	1565.4000	1.1988	1.5654	0
01/04/2026	R038 On 04-February-27			Bond Future	9.5641	9.8041	112.7827	111.0792	0
01/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	4224.0000	3387.3300	4.2240	3.3873	0
01/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3966.6400	4833.4600	3.9666	4.8335	0
01/04/2026	R038 On 06-May-27			Bond Future	9.6403	9.8900	109.4087	107.6732	0
01/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	1933.9800	1476.3900	1.9340	1.4764	0
01/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	8755.7700	10033.6600	8.7558	10.0337	0
01/04/2026	R053 On 07-May-26			Bond Future	9.5625	9.7604	121.1288	118.9401	28,998
01/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	20364.2400	18191.0800	20.3642	18.1911	0
01/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	10.6100	26.1800	0.0106	0.0262	0
01/04/2026	R053 On 06-August-26			Bond Future	9.6234	9.8275	123.3266	121.0980	61,200
01/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	287.1700	178.6400	0.2872	0.1786	530
01/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	19461.7200	21581.7900	19.4617	21.5818	0
01/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	666.6900	423.3400	0.6667	0.4233	0
01/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	13011.8200	14997.0700	13.0118	14.9971	0
01/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	1756.6100	1200.8600	1.7566	1.2009	530
01/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	7814.5500	9487.4000	7.8146	9.4874	530
01/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	4085.8500	3065.5000	4.0859	3.0655	0
01/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	4346.3100	5554.5600	4.3463	5.5546	530
01/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	24380.2600	22231.6600	24.3803	22.2317	0
01/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	164.9300	244.9300	0.1649	0.2449	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	R053 On 05-November-26			Bond Future	9.6789	9.8893	119.7316	117.4623	0
01/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	16553.6900	14700.4300	16.5537	14.7004	0
01/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1597.8600	2013.8700	1.5979	2.0139	0
01/04/2026	R053 On 04-February-27			Bond Future	9.7344	9.9512	121.9905	119.6784	0
01/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	7939.5500	6643.6800	7.9396	6.6437	0
01/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	5222.3100	6238.5500	5.2223	6.2386	0
01/04/2026	R053 On 06-May-27			Bond Future	9.7931	10.0167	118.4106	116.0551	0
01/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	3116.5700	2451.6300	3.1166	2.4516	0
01/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	13144.3900	14834.9600	13.1444	14.8350	0
01/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
01/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	49.5300	50.2100	0.0495	0.0502	0
01/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	49.5300	50.2100	0.0495	0.0502	0
01/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
01/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	63.4400	63.6900	0.0634	0.0637	0
01/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	63.4400	63.6900	0.0634	0.0637	0
01/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
01/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	41.1600	41.2600	0.0412	0.0413	0
01/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	41.1600	41.2600	0.0412	0.0413	0
01/04/2026	R202 On 07-May-26			Bond Future	293.4653	293.4685	293.4653	293.4685	772
01/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	15915.2800	15918.5100	15.9153	15.9185	0
01/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R202 On 06-August-26			Bond Future	293.4593	293.4623	293.4593	293.4623	253
01/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	14599.2500	14602.3300	14.5993	14.6023	0
01/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R202 On 05-November-26			Bond Future	298.9199	298.9233	298.9199	298.9233	0
01/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	18459.8500	18463.3400	18.4599	18.4633	0
01/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R202 On 04-February-27			Bond Future	299.1153	299.1163	299.1153	299.1163	0
01/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	4385.3400	4386.2700	4.3853	4.3863	0
01/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R202 On 06-May-27			Bond Future	304.7781	304.7790	304.7781	304.7790	0
01/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	2211.8600	2211.0400	2.2119	2.2110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	R209 On 07-May-26			Bond Future	9.1044	9.3333	82.3557	81.0771	45,953
01/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	10191.1500	8922.4500	10.1912	8.9225	0
01/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	5.3300	15.2300	0.0053	0.0152	0
01/04/2026	R209 On 06-August-26			Bond Future	9.1710	9.4086	83.8499	82.5481	770
01/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	11318.9800	10090.5400	11.3190	10.0905	0
01/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	135.5700	208.9500	0.1356	0.2090	0
01/04/2026	R209 On 05-November-26			Bond Future	9.2312	9.4777	82.2395	80.9139	0
01/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	6641.3600	5637.7800	6.6414	5.6378	0
01/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	988.9600	1310.9800	0.9890	1.3110	0
01/04/2026	R209 On 04-February-27			Bond Future	9.2920	9.5481	83.7910	82.4404	0
01/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	825.9000	589.6100	0.8259	0.5896	3,237
01/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	7918.6600	9032.9700	7.9187	9.0330	0
01/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	2130.5000	1614.8400	2.1305	1.6148	0
01/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3924.7500	4759.6900	3.9248	4.7597	3,237
01/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	2963.3300	2321.8600	2.9633	2.3219	0
01/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	3027.3700	3736.5000	3.0274	3.7365	0
01/04/2026	R209 On 06-May-27			Bond Future	9.3582	9.6245	82.2071	80.8311	0
01/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1237.5200	920.5000	1.2375	0.9205	4,620
01/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	7294.5500	8353.4800	7.2946	8.3535	0
01/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1391.6900	1038.1900	1.3917	1.0382	0
01/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	6540.0400	7562.4900	6.5400	7.5625	0
01/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	3191.0400	2538.8600	3.1910	2.5389	0
01/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	3390.7700	4114.5400	3.3908	4.1145	4,620
01/04/2026	R210 On 07-May-26			Bond Future	261.2275	261.7350	261.2275	261.7350	1,096
01/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	5827.4900	6334.9700	5.8275	6.3350	0
01/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R210 On 06-August-26			Bond Future	266.0321	266.5489	266.0321	266.5489	0
01/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6192.1000	6708.8700	6.1921	6.7089	0
01/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R210 On 05-November-26			Bond Future	267.4552	267.9808	267.4552	267.9808	0
01/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14125.1700	14650.8400	14.1252	14.6508	0
01/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R210 On 04-February-27			Bond Future	272.5614	273.0972	272.5614	273.0972	0
01/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6531.3800	7067.1500	6.5314	7.0672	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R210 On 06-May-27			Bond Future	274.1156	274.6584	274.1156	274.6584	0
01/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	2985.6200	3528.4300	2.9856	3.5284	0
01/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R213 On 07-May-26			Bond Future	8.3649	8.6164	96.0637	95.1227	81,241
01/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5226.4500	4303.5000	5.2265	4.3035	0
01/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	7.5500	25.5200	0.0076	0.0255	0
01/04/2026	R213 On 06-August-26			Bond Future	8.4330	8.7012	97.8066	96.8486	0
01/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4617.9200	3802.9500	4.6179	3.8030	0
01/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	227.4200	370.5100	0.2274	0.3705	0
01/04/2026	R213 On 05-November-26			Bond Future	8.4967	8.7829	96.0533	95.0777	0
01/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2006.3100	1476.3800	2.0063	1.4764	0
01/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1142.4200	1588.0000	1.1424	1.5880	0
01/04/2026	R213 On 04-February-27			Bond Future	8.5636	8.8708	97.8653	96.8714	0
01/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1019.0400	694.8500	1.0190	0.6949	0
01/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2410.5900	3080.2800	2.4106	3.0803	0
01/04/2026	R213 On 06-May-27			Bond Future	8.6352	8.9656	96.1440	95.1314	0
01/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	570.2700	372.6400	0.5703	0.3726	0
01/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3958.4800	4773.4500	3.9585	4.7735	0
01/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1073.1800	745.3600	1.0732	0.7454	2,830
01/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2647.1400	3331.9200	2.6471	3.3319	0
01/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3048.6100	2424.2900	3.0486	2.4243	0
01/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1175.1300	1563.4100	1.1751	1.5634	2,830
01/04/2026	R214 On 07-May-26			Bond Future	9.5745	9.7776	77.2040	75.9093	41,002
01/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	11270.8200	9990.4200	11.2708	9.9904	0
01/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	10.2900	24.5700	0.0103	0.0246	0
01/04/2026	R214 On 06-August-26			Bond Future	9.6411	9.8507	78.6048	77.2866	0
01/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	13124.4100	11874.0000	13.1244	11.8740	0
01/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	145.4800	213.2600	0.1455	0.2133	0
01/04/2026	R214 On 05-November-26			Bond Future	9.7040	9.9203	76.7522	75.4099	0
01/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	8500.3500	7450.6400	8.5004	7.4506	0
01/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	1099.2400	1391.8100	1.0992	1.3918	0
01/04/2026	R214 On 04-February-27			Bond Future	9.7686	9.9920	78.2001	76.8326	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	4111.3600	3393.7500	4.1114	3.3938	0
01/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	3302.7000	3952.6400	3.3027	3.9526	0
01/04/2026	R214 On 06-May-27			Bond Future	9.8333	10.0638	76.3645	74.9713	0
01/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	1688.3900	1316.9700	1.6884	1.3170	0
01/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	7854.4600	8876.3100	7.8545	8.8763	0
01/04/2026	R248 On 07-May-26			Bond Future	9.6383	9.8362	93.6788	92.0288	142,152
01/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	8.9300	3.1700	0.0089	0.0032	1,620
01/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	12545.5200	14189.7600	12.5455	14.1898	0
01/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	50.4500	19.1300	0.0505	0.0191	1,620
01/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	8570.0300	10188.7100	8.5700	10.1887	0
01/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	396.3700	185.9000	0.3964	0.1859	0
01/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	4407.6100	5847.1400	4.4076	5.8471	0
01/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	412.0900	194.3500	0.4121	0.1944	0
01/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	4332.8300	5765.0900	4.3328	5.7651	0
01/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	15207.6400	13570.7100	15.2076	13.5707	0
01/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	9.1000	22.1700	0.0091	0.0222	0
01/04/2026	R248 On 06-August-26			Bond Future	9.7016	9.9057	95.3785	93.6986	159,025
01/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	952.0300	632.5800	0.9520	0.6326	0
01/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	7126.6000	8487.0700	7.1266	8.4871	1,762
01/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	4687.9100	3703.9400	4.6879	3.7039	0
01/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	2248.7700	2944.7200	2.2488	2.9447	1,762
01/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	18642.0300	17018.0200	18.6420	17.0180	0
01/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	112.7200	168.6300	0.1127	0.1686	0
01/04/2026	R248 On 05-November-26			Bond Future	9.7611	9.9715	92.6929	90.9823	0
01/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	12637.6900	11234.3900	12.6377	11.2344	0
01/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	1169.5200	1476.8700	1.1695	1.4769	0
01/04/2026	R248 On 04-February-27			Bond Future	9.8220	10.0390	94.4417	92.6988	0
01/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	6177.3700	5187.9500	6.1774	5.1880	0
01/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	3875.9200	4629.3700	3.8759	4.6294	0
01/04/2026	R248 On 06-May-27			Bond Future	9.8825	10.1062	91.7679	89.9924	0
01/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	2485.8800	1965.0200	2.4859	1.9650	0
01/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	9617.6900	10872.3900	9.6177	10.8724	0
01/04/2026	R2R9 On 07-May-26			Bond Future	9.4524	9.6712	104.2237	102.5961	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	93373.9800	91746.3800	93.3740	91.7464	0
01/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R2R9 On 06-August-26			Bond Future	9.5275	9.7544	106.1147	104.4576	0
01/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	92995.1700	91338.0600	92.9952	91.3381	0
01/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R2R9 On 05-November-26			Bond Future	9.5965	9.8317	103.0858	101.3984	0
01/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92115.6900	90428.2900	92.1157	90.4283	0
01/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R2R9 On 04-February-27			Bond Future	9.6663	9.9103	105.0306	103.3114	0
01/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4937.3600	4002.7500	4.9374	4.0028	0
01/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	3359.2900	4143.9300	3.3593	4.1439	0
01/04/2026	R2R9 On 06-May-27			Bond Future	9.7412	9.9946	102.0159	100.2644	0
01/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2075.9100	1594.3900	2.0759	1.5944	0
01/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	8745.4800	10015.5200	8.7455	10.0155	0
01/04/2026	R4R2 On 07-May-26			Bond Future	9.6372	9.8456	105.0677	103.3616	10,149
01/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	93978.6300	92272.5100	93.9786	92.2725	0
01/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R4R2 On 06-August-26			Bond Future	9.7115	9.9272	106.9741	105.2370	0
01/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	93556.8400	91819.7400	93.5568	91.8197	0
01/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R4R2 On 05-November-26			Bond Future	9.7801	10.0031	103.8350	102.0661	0
01/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	92612.3800	90843.5000	92.6124	90.8435	0
01/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
01/04/2026	R4R2 On 04-February-27			Bond Future	9.8492	10.0801	105.7939	103.9917	0
01/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5724.0400	4710.5100	5.7240	4.7105	0
01/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	3538.4900	4327.1800	3.5385	4.3272	0
01/04/2026	R4R2 On 06-May-27			Bond Future	9.9230	10.1620	102.6674	100.8314	0
01/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2296.8000	1790.6000	2.2968	1.7906	0
01/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	9873.7300	11203.6100	9.8737	11.2036	0
01/04/2026	RR87 On 07-May-26			Bond Future	7.1943	7.3110	102.8074	102.7416	0
01/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	8.3420	3.7543	0.0083	0.0038	0
01/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	225.5820	286.8143	0.2256	0.2868	0
01/04/2026	RR87 On 06-August-26			Bond Future	7.0891	7.2873	100.9320	100.8620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	20.6733	11.0254	0.0207	0.0110	0
01/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	218.5833	278.9054	0.2186	0.2789	0
01/04/2026	RR87 On 05-November-26			Bond Future	6.1771	6.7977	102.7868	102.7157	0
01/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	3.5426	0.3887	0.0035	0.0004	0
01/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	107.6526	175.6087	0.1077	0.1756	0
01/04/2026	RR88 On 07-May-26			Bond Future	7.5108	7.6820	105.3562	105.0985	0
01/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	3.4728	0.8281	0.0035	0.0008	0
01/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1021.1828	1276.2381	1.0212	1.2762	0
01/04/2026	RR88 On 06-August-26			Bond Future	7.5603	7.7658	104.4205	104.1751	0
01/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	57.6272	31.7132	0.0576	0.0317	0
01/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	983.9572	1203.3932	0.9840	1.2034	0
01/04/2026	RR88 On 05-November-26			Bond Future	7.5641	7.8181	105.7025	105.4385	0
01/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	80.4854	45.6005	0.0805	0.0456	0
01/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	974.9554	1204.1205	0.9750	1.2041	0
01/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
01/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0