



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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/12/2025 TO: 30/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/12/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/12/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/12/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/12/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/12/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
30/12/2025	2029 On 05-February-26			Bond Future	144.85		144.8232	144.8459	144.8232	1,850.00
30/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4736		5	5	5	0.00
30/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
30/12/2025	2029 On 07-May-26			Bond Future	146.03		146.0033	146.0262	146.0033	2,542.00
30/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4206		4	4	4	0.00
30/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
30/12/2025	2029 On 06-August-26			Bond Future	148.72		148.6987	148.7225	148.6987	0.00
30/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4622		5	5	5	0.00
30/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
30/12/2025	2029 On 05-November-26			Bond Future	149.87		149.8489	149.8739	149.8489	0.00
30/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2314		2	2	2	0.00
30/12/2025	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2029 On 04-February-27			Bond Future	152.51	152.4807	152.5075	152.4807	0.00
30/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2787	3	3	3	0.00
30/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2030 On 05-February-26			Bond Future	7.36	102.2280	102.3710	102.2280	166,379.00
30/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6992	7	7	7	0.00
30/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2030 On 07-May-26			Bond Future	7.38	104.0630	104.2085	104.0630	5,487.00
30/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	6292	6	6	6	0.00
30/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1393	1	1	1	1,000.00
30/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1948	2	2	2	0.00
30/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	381	0	0	0	1,000.00
30/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	321	0	0	0	0.00
30/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	206	0	0	0	1,000.00
30/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	926	1	1	1	0.00
30/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	11	0	0	0	0.00
30/12/2025	2030 On 06-August-26			Bond Future	7.39	101.9495	102.0981	101.9495	19,282.00
30/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5461	5	5	5	0.00
30/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	557	1	1	1	1,000.00
30/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1509	1	2	1	1,000.00
30/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2348	2	2	2	0.00
30/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	328	0	0	0	1,000.00
30/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	535	1	1	1	0.00
30/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1101	1	1	1	0.00
30/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	67	0	0	0	0.00
30/12/2025	2030 On 05-November-26			Bond Future	7.41	103.7259	103.8778	103.7259	0.00
30/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	3046	3	3	3	0.00
30/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	284	0	0	0	0.00
30/12/2025	2030 On 04-February-27			Bond Future	7.44	101.5157	101.6713	101.5157	0.00
30/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1687	2	2	2	0.00
30/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	681	1	1	1	0.00
30/12/2025	2031 On 05-February-26			Bond Future	112.70	112.7198	112.7024	112.7198	1,156.00
30/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	972	1	1	1	0.00
30/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	30	0	0	0	0.00
30/12/2025	2031 On 07-May-26			Bond Future	114.75	114.7708	114.7530	114.7708	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1079	1	1	1	0.00
30/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	166	0	0	0	0.00
30/12/2025	2031 On 06-August-26			Bond Future	114.46	114.4753	114.4563	114.4753	680.00
30/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1010	1	1	1	0.00
30/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	363	0	0	0	0.00
30/12/2025	2031 On 05-November-26			Bond Future	116.48	116.4970	116.4787	116.4970	0.00
30/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	4990	5	5	5	0.00
30/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
30/12/2025	2031 On 04-February-27			Bond Future	116.08	116.0940	116.0764	116.0940	0.00
30/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	741	1	1	1	0.00
30/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	844	1	1	1	0.00
30/12/2025	2032 On 05-February-26			Bond Future	7.76	105.0394	105.3684	105.0394	126,946.00
30/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10938	11	11	11	0.00
30/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2032 On 07-May-26			Bond Future	7.78	102.7657	103.1005	102.7657	37,740.00
30/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	10405	10	10	10	0.00
30/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	8	0	0	0	0.00
30/12/2025	2032 On 06-August-26			Bond Future	7.81	104.6379	104.9792	104.6379	0.00
30/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9909	10	10	10	0.00
30/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	47	0	0	0	0.00
30/12/2025	2032 On 05-November-26			Bond Future	7.85	102.3038	102.6519	102.3038	0.00
30/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5874	6	6	6	0.00
30/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	333	0	0	0	0.00
30/12/2025	2032 On 04-February-27			Bond Future	7.90	104.0747	104.4297	104.0747	0.00
30/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	3258	3	3	3	0.00
30/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	861	1	1	1	0.00
30/12/2025	2033 On 05-February-26			Bond Future	142.62	142.4563	142.6207	142.4563	2,698.00
30/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9741	10	10	10	0.00
30/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2033 On 07-May-26			Bond Future	143.66	143.4909	143.6582	143.4909	10,592.00
30/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	8498	8	8	8	0.00
30/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2033 On 06-August-26			Bond Future	146.31	146.1398	146.3107	146.1398	0.00
30/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	12061	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2033 On 05-November-26			Bond Future	147.32	147.1420	147.3165	147.1420	0.00
30/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	10057	10	10	10	0.00
30/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2033 On 04-February-27			Bond Future	149.91	149.7263	149.9053	149.7263	0.00
30/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	7195	7	7	7	0.00
30/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2037 On 05-February-26			Bond Future	8.62	98.8176	99.3928	98.8176	122,268.00
30/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	15979	15	16	15	0.00
30/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	21572	21	22	21	0.00
30/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	14311	14	14	14	1,970.00
30/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	19492	19	19	19	0.00
30/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	16850	16	17	16	0.00
30/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	12885	12	13	12	0.00
30/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	23815	23	24	23	0.00
30/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	17066	16	17	16	1,030.00
30/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	6849	6	7	6	0.00
30/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	9632	9	10	9	0.00
30/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	1	0	0	0	11,500.00
30/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	6	0	0	0	11,500.00
30/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
30/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
30/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2037 On 07-May-26			Bond Future	8.67	100.5914	101.1769	100.5914	90,411.00
30/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	16102	16	16	16	0.00
30/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	21629	21	22	21	0.00
30/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	14093	14	14	14	142.00
30/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2916	3	3	3	1,500.00
30/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	5660	5	6	5	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	9014	8	9	8	0.00
30/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	91	0	0	0	1,500.00
30/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	259	0	0	0	0.00
30/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	694	1	1	1	0.00
30/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
30/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	20	0	0	0	0.00
30/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	7	0	0	0	0.00
30/12/2025	2037 On 06-August-26			Bond Future	8.72	98.1640	98.7605	98.1640	2,539.00
30/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	17597	17	18	17	0.00
30/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	15486	15	15	15	0.00
30/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	12294	12	12	12	0.00
30/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	8546	8	9	8	2,541.00
30/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	149	0	0	0	2,541.00
30/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	338	0	0	0	0.00
30/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	58	0	0	0	2,541.00
30/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	24	0	0	0	0.00
30/12/2025	2037 On 05-November-26			Bond Future	8.78	99.8742	100.4819	99.8742	0.00
30/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	11524	11	12	11	0.00
30/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	12628	12	13	12	0.00
30/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	9461	9	9	9	0.00
30/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	5448	5	5	5	4,490.00
30/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	496	1	0	1	4,490.00
30/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1095	1	1	1	0.00
30/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	280	0	0	0	4,490.00
30/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	339	0	0	0	0.00
30/12/2025	2037 On 04-February-27			Bond Future	8.84	97.3466	97.9658	97.3466	0.00
30/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	5628	5	6	5	0.00
30/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1453	2	1	2	0.00
30/12/2025	2038 On 05-February-26			Bond Future	157.23	157.2556	157.2317	157.2556	2,880.00
30/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	14032	14	14	14	0.00
30/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2038 On 07-May-26			Bond Future	160.09	160.1168	160.0925	160.1168	440.00
30/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	15563	16	16	16	0.00
30/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2038 On 06-August-26			Bond Future	160.86	160.8808	160.8555	160.8808	0.00
30/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	16136	16	16	16	0.00
30/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2038 On 05-November-26			Bond Future	163.70	163.7230	163.6985	163.7230	0.00
30/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	17389	17	17	17	0.00
30/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2038 On 04-February-27			Bond Future	164.35	164.3756	164.3521	164.3756	0.00
30/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	10522	11	11	11	0.00
30/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2040 On 05-February-26			Bond Future	9.00	99.6558	100.2264	99.6558	79,764.00
30/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	17106	17	17	17	0.00
30/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	15033	14	15	14	0.00
30/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	9844	9	10	9	680.00
30/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	12494	12	12	12	0.00
30/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	26620	26	27	26	0.00
30/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	19047	18	19	18	475.00
30/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	6019	5	6	5	14,000.00
30/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	9095	9	9	9	0.00
30/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	1070	1	1	1	13,500.00
30/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1882	1	2	1	14,000.00
30/12/2025	2040 On 05-February-26	9.40	Call	Bond Future	3186	3	3	3	0.00
30/12/2025	2040 On 05-February-26	9.40	Put	Bond Future	127	0	0	0	13,500.00
30/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	344	1	0	1	0.00
30/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	695	1	1	1	0.00
30/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	2	0	0	0	14,000.00
30/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	17	0	0	0	0.00
30/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
30/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
30/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
30/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	1	0	0	0	0.00
30/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2040 On 07-May-26			Bond Future	9.06	101.4446	102.0253	101.4446	11,000.00
30/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	17610	17	18	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	14334	14	14	14	0.00
30/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	20724	20	21	20	0.00
30/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	17900	17	18	17	0.00
30/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	11714	11	12	11	1,460.00
30/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	22405	22	22	22	0.00
30/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	19667	19	20	19	0.00
30/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	4	0	0	0	0.00
30/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	44	0	0	0	0.00
30/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
30/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	9	0	0	0	1,460.00
30/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	84	0	0	0	0.00
30/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	2	0	0	0	1,460.00
30/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	11	0	0	0	0.00
30/12/2025	2040 On 06-August-26			Bond Future	9.12	98.7823	99.3739	98.7823	7,265.00
30/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	19967	19	20	19	0.00
30/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	26	0	0	0	0.00
30/12/2025	2040 On 05-November-26			Bond Future	9.18	100.5030	101.1058	100.5030	0.00
30/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	13153	13	13	13	0.00
30/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	14368	14	14	14	0.00
30/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	10870	10	11	10	0.00
30/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	6418	6	6	6	2,300.00
30/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	538	1	1	1	2,300.00
30/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1153	1	1	1	0.00
30/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	310	0	0	0	2,300.00
30/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	373	0	0	0	0.00
30/12/2025	2040 On 04-February-27			Bond Future	9.25	97.7357	98.3499	97.7357	0.00
30/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	6448	6	6	6	0.00
30/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1615	2	2	2	0.00
30/12/2025	2043 On 05-February-26			Bond Future	121.85	121.8680	121.8492	121.8680	0.00
30/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	12189	12	12	12	0.00
30/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2043 On 07-May-26			Bond Future	124.07	124.0853	124.0662	124.0853	0.00
30/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	12366	12	12	12	0.00
30/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2043 On 06-August-26			Bond Future	123.51	123.5320	123.5115	123.5320	0.00
30/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	12633	13	13	13	0.00
30/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
30/12/2025	2043 On 05-November-26			Bond Future	125.69	125.7135	125.6937	125.7135	0.00
30/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12862	13	13	13	0.00
30/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	8	0	0	0	0.00
30/12/2025	2043 On 04-February-27			Bond Future	125.02	125.0365	125.0175	125.0365	0.00
30/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7675	8	8	8	0.00
30/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	288	0	0	0	0.00
30/12/2025	2044 On 05-February-26			Bond Future	9.22	95.6027	96.1713	95.6027	56,176.00
30/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	17019	16	17	16	0.00
30/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	16644	16	17	16	0.00
30/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	16329	16	16	16	0.00
30/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	15050	14	15	14	0.00
30/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	12732	12	13	12	9,000.00
30/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	6814	6	7	6	9,000.00
30/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	6290	6	6	6	0.00
30/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	19	0	0	0	0.00
30/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	13	0	0	0	0.00
30/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
30/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
30/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
30/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2044 On 07-May-26			Bond Future	9.27	97.3187	97.8974	97.3187	65,342.00
30/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	17963	17	18	17	0.00
30/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	6202	6	6	6	0.00
30/12/2025	2044 On 07-May-26		Call	Bond Future	1456.78	1.2602	1.4568	1.2602	0.00
30/12/2025	2044 On 07-May-26		Put	Bond Future	3559.36	3.9415	3.5594	3.9415	0.00
30/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	438	1	0	1	15,000.00
30/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	17	0	0	0	0.00
30/12/2025	2044 On 06-August-26			Bond Future	9.33	94.7064	95.2961	94.7064	7,681.00
30/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	20999	20	21	20	0.00
30/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	32	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2044 On 05-November-26			Bond Future	9.39	96.3562	96.9569	96.3562	0.00
30/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	14439	14	14	14	0.00
30/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	455	1	0	1	0.00
30/12/2025	2044 On 04-February-27			Bond Future	9.46	93.6422	94.2542	93.6422	0.00
30/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	7164	7	7	7	0.00
30/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	1678	2	2	2	0.00
30/12/2025	2046 On 05-February-26			Bond Future	141.15	141.1677	141.1469	141.1677	12,410.00
30/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	19497	20	19	20	0.00
30/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2046 On 07-May-26			Bond Future	141.43	141.4501	141.4286	141.4501	5,789.00
30/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	16479	17	16	17	0.00
30/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2046 On 06-August-26			Bond Future	144.04	144.0613	144.0400	144.0613	0.00
30/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	21660	22	22	22	0.00
30/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2046 On 05-November-26			Bond Future	144.26	144.2852	144.2640	144.2852	0.00
30/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	18784	19	19	19	0.00
30/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2046 On 04-February-27			Bond Future	146.80	146.8183	146.7979	146.8183	0.00
30/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	15708	16	16	16	0.00
30/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2050 On 05-February-26			Bond Future	142.31	142.2100	142.3113	142.2100	11,546.00
30/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	19491	19	19	19	0.00
30/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2050 On 07-May-26			Bond Future	144.90	144.7975	144.9006	144.7975	4,988.00
30/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	20831	21	21	21	0.00
30/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2050 On 06-August-26			Bond Future	145.13	145.0300	145.1338	145.0300	0.00
30/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	21864	22	22	22	0.00
30/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2050 On 05-November-26			Bond Future	147.70	147.5921	147.6988	147.5921	0.00
30/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	23859	24	24	24	0.00
30/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
30/12/2025	2050 On 04-February-27			Bond Future	147.82	147.7068	147.8166	147.7068	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	15427	15	15	15	0.00
30/12/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
30/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	AL37 On 05-February-26			Index Future	1267.79	1264.9510	1267.7850	1264.9510	0.00
30/12/2025	AL37 On 07-May-26			Index Future	1290.54	1287.6570	1290.5410	1287.6570	0.00
30/12/2025	AL37 On 06-August-26			Index Future	1313.81	1310.8710	1313.8090	1310.8710	0.00
30/12/2025	AL37 On 05-November-26			Index Future	1337.00	1334.0030	1336.9950	1334.0030	0.00
30/12/2025	AL37 On 04-February-27			Index Future	1360.20	1357.1560	1360.2040	1357.1560	0.00
30/12/2025	AL7T On 05-February-26			Index Future	1635.48	1627.3640	1635.4790	1627.3640	0.00
30/12/2025	AL7T On 07-May-26			Index Future	1664.84	1656.5740	1664.8350	1656.5740	0.00
30/12/2025	AL7T On 06-August-26			Index Future	1694.85	1686.4400	1694.8520	1686.4400	0.00
30/12/2025	AL7T On 05-November-26			Index Future	1724.76	1716.1990	1724.7630	1716.1990	0.00
30/12/2025	AL7T On 04-February-27			Index Future	1754.70	1745.9850	1754.7030	1745.9850	0.00
30/12/2025	ALBI On 05-February-26			Index Future	1376.89	1370.8790	1376.8860	1370.8790	79.00
30/12/2025	ALBI On 07-May-26			Index Future	1401.60	1395.4850	1401.6000	1395.4850	0.00
30/12/2025	ALBI On 06-August-26			Index Future	1426.87	1420.6440	1426.8700	1420.6440	0.00
30/12/2025	ALBI On 05-November-26			Index Future	1452.05	1445.7130	1452.0520	1445.7130	0.00
30/12/2025	ALBI On 04-February-27			Index Future	1477.26	1470.8040	1477.2580	1470.8040	0.00
30/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C010 On 21-December-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	ES33 On 05-February-26			Bond Future	8.73	95.9392	96.3233	95.9392	0.00
30/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	13128	13	13	13	0.00
30/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
30/12/2025	ES33 On 07-May-26			Bond Future	8.79	93.8913	94.2824	93.8913	0.00
30/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	13402	13	13	13	0.00
30/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
30/12/2025	ES33 On 06-August-26			Bond Future	8.85	95.6244	96.0231	95.6244	0.00
30/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	14154	14	14	14	0.00
30/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
30/12/2025	ES33 On 05-November-26			Bond Future	8.93	93.5210	93.9276	93.5210	0.00
30/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	8599	8	9	8	0.00
30/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
30/12/2025	ES33 On 04-February-27			Bond Future	9.03	95.1608	95.5753	95.1608	0.00
30/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	3079	3	3	3	0.00
30/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
30/12/2025	ES42 On 05-February-26			Bond Future	9.44	94.2489	94.7736	94.2489	0.00
30/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	16174	16	16	16	0.00
30/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
30/12/2025	ES42 On 07-May-26			Bond Future	9.50	91.6994	92.2335	91.6994	0.00
30/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	17592	17	18	17	0.00
30/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
30/12/2025	ES42 On 06-August-26			Bond Future	9.57	93.3917	93.9361	93.3917	0.00
30/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	19462	19	19	19	0.00
30/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
30/12/2025	ES42 On 05-November-26			Bond Future	9.64	90.7772	91.3320	90.7772	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	13367	13	13	13	0.00
30/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
30/12/2025	ES42 On 04-February-27			Bond Future	9.71	92.3671	92.9326	92.3671	0.00
30/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	4073	4	4	4	0.00
30/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
30/12/2025	GOVI On 05-February-26			GOVI	1351.27	1345.4040	1351.2730	1345.4040	606.00
30/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	2012730	195	201	195	0.00
30/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
30/12/2025	GOVI On 07-May-26			GOVI	1375.53	1369.5530	1375.5280	1369.5530	42.00
30/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1985280	193	199	193	0.00
30/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
30/12/2025	GOVI On 06-August-26			GOVI	1400.33	1394.2440	1400.3280	1394.2440	0.00
30/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2113280	205	211	205	0.00
30/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
30/12/2025	GOVI On 05-November-26			GOVI	1425.04	1418.8470	1425.0420	1418.8470	0.00
30/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1480420	142	148	142	0.00
30/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
30/12/2025	GOVI On 04-February-27			GOVI	1449.78	1443.4720	1449.7790	1443.4720	0.00
30/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	807790	74	81	74	0.00
30/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
30/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2025	I258 On 05-February-26			Bond Future	128.10	127.9079	128.1044	127.9079	0.00
30/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	16454	16	16	16	0.00
30/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
30/12/2025	I258 On 07-May-26			Bond Future	130.44	130.2352	130.4353	130.2352	0.00
30/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	16706	17	17	17	0.00
30/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
30/12/2025	I258 On 06-August-26			Bond Future	130.00	129.7956	129.9983	129.7956	0.00
30/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	17058	17	17	17	0.00
30/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	9	0	0	0	0.00
30/12/2025	I258 On 05-November-26			Bond Future	132.30	132.0876	132.2950	132.0876	0.00
30/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	17381	17	17	17	0.00
30/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	36	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	I258 On 04-February-27			Bond Future	131.73	131.5227	131.7348	131.5227	0.00
30/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	13172	13	13	13	0.00
30/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	337	0	0	0	0.00
30/12/2025	IGOV On 05-February-26			Index Future	433.55	433.3990	433.5490	433.3990	242.00
30/12/2025	IGOV On 07-May-26			Index Future	441.44	441.2840	441.4380	441.2840	8.00
30/12/2025	IGOV On 06-August-26			Index Future	449.50	449.3440	449.5010	449.3440	0.00
30/12/2025	IGOV On 05-November-26			Index Future	457.54	457.3760	457.5370	457.3760	0.00
30/12/2025	IGOV On 04-February-27			Index Future	465.58	465.4150	465.5800	465.4150	0.00
30/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	8.3720	91.6280	8.3720	0.00
30/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/12/2025	R033 On 05-February-26			Bond Future	7.89	114.6577	114.9874	114.6577	13,083.00
30/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	13778	13	14	13	0.00
30/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R033 On 07-May-26			Bond Future	7.92	111.6734	112.0090	111.6734	0.00
30/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	12787	12	13	12	0.00
30/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	67	0	0	0	0.00
30/12/2025	R033 On 06-August-26			Bond Future	7.95	113.7078	114.0499	113.7078	0.00
30/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11939	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	344	0	0	0	0.00
30/12/2025	R033 On 05-November-26			Bond Future	7.99	110.6496	110.9986	110.6496	0.00
30/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7665	7	8	7	0.00
30/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	943	1	1	1	0.00
30/12/2025	R033 On 04-February-27			Bond Future	8.05	112.5644	112.9204	112.5644	0.00
30/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	5049	5	5	5	0.00
30/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2059	2	2	2	0.00
30/12/2025	R035 On 05-February-26			Bond Future	8.23	107.5292	108.0633	107.5292	84,027.00
30/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	14969	14	15	14	0.00
30/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	13099	13	13	13	2,000.00
30/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	15754	15	16	15	2,000.00
30/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	23122	23	23	23	0.00
30/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	16066	16	16	16	0.00
30/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	16941	16	17	16	0.00
30/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	14334	14	14	14	0.00
30/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	11622	11	12	11	250.00
30/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	6345	6	6	6	0.00
30/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3950	3	4	3	0.00
30/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2706	2	3	2	350.00
30/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	5690	5	6	5	0.00
30/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	8628	8	9	8	0.00
30/12/2025	R035 On 05-February-26	8.45	Call	Bond Future	1657	1	2	1	0.00
30/12/2025	R035 On 05-February-26	8.45	Put	Bond Future	233	0	0	0	16,000.00
30/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
30/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	6	0	0	0	350.00
30/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	86	0	0	0	0.00
30/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	3	0	0	0	16,000.00
30/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	28	0	0	0	0.00
30/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
30/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
30/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
30/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R035 On 07-May-26			Bond Future	8.26	104.9580	105.5015	104.9580	34,632.00
30/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14847	14	15	14	0.00
30/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13811	13	14	13	0.00
30/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	11159	11	11	11	0.00
30/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	8429	8	8	8	200.00
30/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	14071	14	14	14	0.00
30/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	11429	11	11	11	0.00
30/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	8704	8	9	8	350.00
30/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	13707	13	14	13	0.00
30/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	11051	11	11	11	0.00
30/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	8318	8	8	8	250.00
30/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1406	1	1	1	1,000.00
30/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3684	3	4	3	1,000.00
30/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5887	5	6	5	0.00
30/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	190	0	0	0	1,000.00
30/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1248	2	1	2	0.00
30/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	434	1	0	1	0.00
30/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	32	0	0	0	250.00
30/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	82	0	0	0	0.00
30/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	11	0	0	0	250.00
30/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	29	0	0	0	350.00
30/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	71	0	0	0	0.00
30/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	9	0	0	0	350.00
30/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	31	0	0	0	200.00
30/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	79	0	0	0	0.00
30/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	11	0	0	0	200.00
30/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	5	0	0	0	0.00
30/12/2025	R035 On 06-August-26			Bond Future	8.30	106.8702	107.4241	106.8702	56.00
30/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	15370	15	15	15	0.00
30/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	11132	11	11	11	0.00
30/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	8531	8	9	8	0.00
30/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	10666	10	11	10	0.00
30/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	8063	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1727	1	2	1	1,000.00
30/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3820	3	4	3	1,000.00
30/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6817	6	7	6	0.00
30/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	8479	8	8	8	0.00
30/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5892	5	6	5	0.00
30/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	3448	3	3	3	350.00
30/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5943	5	6	5	250.00
30/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	5486	5	5	5	200.00
30/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	485	1	0	1	350.00
30/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	975	1	1	1	0.00
30/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	248	0	0	0	350.00
30/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	381	0	0	0	1,000.00
30/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	870	1	1	1	0.00
30/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	1808	2	2	2	0.00
30/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	276	0	0	0	200.00
30/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	541	1	1	1	0.00
30/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	144	0	0	0	200.00
30/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	244	0	0	0	250.00
30/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	478	1	0	1	0.00
30/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	128	0	0	0	250.00
30/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	26	0	0	0	0.00
30/12/2025	R035 On 05-November-26			Bond Future	8.35	104.2337	104.7980	104.2337	0.00
30/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9805	9	10	9	0.00
30/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	8663	8	9	8	0.00
30/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	6213	6	6	6	0.00
30/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3903	4	4	4	200.00
30/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	710	1	1	1	200.00
30/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1258	1	1	1	0.00
30/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	406	0	0	0	200.00
30/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	316	0	0	0	0.00
30/12/2025	R035 On 04-February-27			Bond Future	8.42	106.0385	106.6136	106.0385	0.00
30/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4692	4	5	4	0.00
30/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1223	1	1	1	0.00
30/12/2025	R038 On 05-February-26			Bond Future	8.74	119.0757	119.7123	119.0757	3,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	19427	19	19	19	0.00
30/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R038 On 07-May-26			Bond Future	8.79	115.7294	116.3775	115.7294	2,395.00
30/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	18537	18	19	18	0.00
30/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	9	0	0	0	0.00
30/12/2025	R038 On 06-August-26			Bond Future	8.85	117.8377	118.4980	117.8377	0.00
30/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	20174	20	20	20	0.00
30/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	33	0	0	0	0.00
30/12/2025	R038 On 05-November-26			Bond Future	8.91	114.4104	115.0831	114.4104	0.00
30/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	13213	13	13	13	0.00
30/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	336	0	0	0	0.00
30/12/2025	R038 On 04-February-27			Bond Future	8.98	116.3900	117.0754	116.3900	0.00
30/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	6340	6	6	6	0.00
30/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	1790	2	2	2	0.00
30/12/2025	R053 On 05-February-26			Bond Future	9.01	129.8437	130.5455	129.8437	34,001.00
30/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	25212	25	25	25	0.00
30/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R053 On 07-May-26			Bond Future	9.06	126.3137	127.0281	126.3137	14,035.00
30/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	26270	26	26	26	0.00
30/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	17	0	0	0	0.00
30/12/2025	R053 On 06-August-26			Bond Future	9.10	128.6149	129.3427	128.6149	0.00
30/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	30270	30	30	30	0.00
30/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	39	0	0	0	0.00
30/12/2025	R053 On 05-November-26			Bond Future	9.15	124.9974	125.7389	124.9974	0.00
30/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	21537	21	22	21	0.00
30/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	574	1	1	1	0.00
30/12/2025	R053 On 04-February-27			Bond Future	9.21	127.1602	127.9158	127.1602	0.00
30/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	10850	10	11	10	0.00
30/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2207	2	2	2	0.00
30/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
30/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	50	0	0	0	0.00
30/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	50	0	0	0	0.00
30/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
30/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	93	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	93	0	0	0	0.00
30/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
30/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	83	0	0	0	0.00
30/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	83	0	0	0	0.00
30/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
30/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	49	0	0	0	0.00
30/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	49	0	0	0	0.00
30/12/2025	R202 On 05-February-26			Bond Future	293.62	293.6602	293.6173	293.6602	565.00
30/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15797	16	16	16	0.00
30/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R202 On 07-May-26			Bond Future	298.96	299.0032	298.9595	299.0032	460.00
30/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21410	21	21	21	0.00
30/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R202 On 06-August-26			Bond Future	299.08	299.1275	299.0804	299.1275	0.00
30/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	20220	20	20	20	0.00
30/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R202 On 05-November-26			Bond Future	304.37	304.4121	304.3667	304.4121	0.00
30/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23907	24	24	24	0.00
30/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R202 On 04-February-27			Bond Future	304.23	304.2790	304.2344	304.2790	0.00
30/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	9504	10	10	10	0.00
30/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R209 On 05-February-26			Bond Future	8.42	87.2179	87.6575	87.2179	34,901.00
30/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	13646	13	14	13	0.00
30/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R209 On 07-May-26			Bond Future	8.46	85.6325	86.0800	85.6325	6,551.00
30/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	13916	13	14	13	0.00
30/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	6	0	0	0	0.00
30/12/2025	R209 On 06-August-26			Bond Future	8.50	87.1926	87.6486	87.1926	3,673.00
30/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	15004	15	15	15	0.00
30/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	22	0	0	0	0.00
30/12/2025	R209 On 05-November-26			Bond Future	8.55	85.5626	86.0272	85.5626	0.00
30/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	9731	9	10	9	0.00
30/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	291	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R209 On 04-February-27			Bond Future	8.61	87.0440	87.5175	87.0440	0.00
30/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4888	5	5	5	0.00
30/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1226	1	1	1	0.00
30/12/2025	R210 On 05-February-26			Bond Future	258.10	258.2211	258.1022	258.2211	534.00
30/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5002	5	5	5	0.00
30/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R210 On 07-May-26			Bond Future	259.33	259.4538	259.3322	259.4538	918.00
30/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	3932	4	4	4	0.00
30/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R210 On 06-August-26			Bond Future	264.12	264.2434	264.1204	264.2434	0.00
30/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	4280	4	4	4	0.00
30/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R210 On 05-November-26			Bond Future	265.27	265.3933	265.2693	265.3933	0.00
30/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	11939	12	12	12	0.00
30/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R210 On 04-February-27			Bond Future	269.93	270.0534	269.9296	270.0534	0.00
30/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	3900	4	4	4	0.00
30/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R213 On 05-February-26			Bond Future	7.56	100.5958	100.8292	100.5958	18,735.00
30/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8959	9	9	9	0.00
30/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R213 On 07-May-26			Bond Future	7.58	98.8510	99.0886	98.8510	65,316.00
30/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	8253	8	8	8	0.00
30/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	9	0	0	0	0.00
30/12/2025	R213 On 06-August-26			Bond Future	7.59	100.6521	100.8943	100.6521	0.00
30/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7535	7	8	7	0.00
30/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	57	0	0	0	0.00
30/12/2025	R213 On 05-November-26			Bond Future	7.62	98.8580	99.1052	98.8580	0.00
30/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	4256	4	4	4	0.00
30/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	340	0	0	0	0.00
30/12/2025	R213 On 04-February-27			Bond Future	7.67	100.5704	100.8228	100.5704	0.00
30/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2355	2	2	2	0.00
30/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	789	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R214 On 05-February-26			Bond Future	9.05	81.7362	82.2025	81.7362	11,294.00
30/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	13427	13	13	13	0.00
30/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R214 On 07-May-26			Bond Future	9.10	79.9065	80.3812	79.9065	30,864.00
30/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	14453	14	14	14	0.00
30/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	16	0	0	0	0.00
30/12/2025	R214 On 06-August-26			Bond Future	9.15	81.3624	81.8459	81.3624	0.00
30/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	16260	16	16	16	0.00
30/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	40	0	0	0	0.00
30/12/2025	R214 On 05-November-26			Bond Future	9.21	79.4853	79.9779	79.4853	0.00
30/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	10993	11	11	11	0.00
30/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	366	0	0	0	0.00
30/12/2025	R214 On 04-February-27			Bond Future	9.27	80.8617	81.3636	80.8617	0.00
30/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	5481	5	5	5	0.00
30/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1509	2	2	2	0.00
30/12/2025	R248 On 05-February-26			Bond Future	9.18	99.2689	99.9262	99.2689	243,327.00
30/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	17619	17	18	17	0.00
30/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	7068	6	7	6	0.00
30/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	10771	10	11	10	0.00
30/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	3127	3	3	3	0.00
30/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	4283	4	4	4	12,500.00
30/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	182	0	0	0	1,940.00
30/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	2402	2	2	2	1,940.00
30/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	6273	6	6	6	0.00
30/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	40	0	0	0	1,940.00
30/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	404	1	0	1	0.00
30/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	2749	3	3	3	0.00
30/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	128	0	0	0	0.00
30/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	25	0	0	0	0.00
30/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	257	0	0	0	0.00
30/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	3	0	0	0	0.00
30/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R248 On 07-May-26			Bond Future	9.23	96.6127	97.2819	96.6127	44,331.00
30/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	18822	18	19	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	20	0	0	0	0.00
30/12/2025	R248 On 06-August-26			Bond Future	9.28	98.3729	99.0546	98.3729	0.00
30/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	22241	22	22	22	0.00
30/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	36	0	0	0	0.00
30/12/2025	R248 On 05-November-26			Bond Future	9.33	95.6515	96.3458	95.6515	0.00
30/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	15571	15	16	15	0.00
30/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	450	1	0	1	0.00
30/12/2025	R248 On 04-February-27			Bond Future	9.40	97.3074	98.0147	97.3074	0.00
30/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	7797	7	8	7	0.00
30/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	1922	2	2	2	0.00
30/12/2025	R2R9 On 05-February-26			Bond Future	8.90	110.4442	111.0297	110.4442	0.00
30/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	98039	97	98	97	0.00
30/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R2R9 On 07-May-26			Bond Future	8.96	107.4482	108.0442	107.4482	0.00
30/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	97195	97	97	97	0.00
30/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R2R9 On 06-August-26			Bond Future	9.01	109.4056	110.0129	109.4056	0.00
30/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	96893	96	97	96	0.00
30/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R2R9 On 05-November-26			Bond Future	9.08	106.3354	106.9542	106.3354	0.00
30/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	95984	95	96	95	0.00
30/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R2R9 On 04-February-27			Bond Future	9.15	108.1753	108.8058	108.1753	0.00
30/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	6595	6	7	6	0.00
30/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1241	1	1	1	0.00
30/12/2025	R4R2 On 05-February-26			Bond Future	9.12	111.4080	112.0531	111.4080	1,937.00
30/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	98778	98	99	98	0.00
30/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R4R2 On 07-May-26			Bond Future	9.18	108.3033	108.9599	108.3033	0.00
30/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	97871	97	98	97	0.00
30/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R4R2 On 06-August-26			Bond Future	9.24	110.2763	110.9454	110.2763	0.00
30/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	97528	97	98	97	0.00
30/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2025	R4R2 On 05-November-26			Bond Future	9.30	107.0952	107.7768	107.0952	0.00
30/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	96554	96	97	96	0.00
30/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
30/12/2025	R4R2 On 04-February-27			Bond Future	9.38	108.9482	109.6426	108.9482	0.00
30/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	7397	7	7	7	0.00
30/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1363	2	1	2	0.00
30/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00