



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: 05/01/2026 TO: 05/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	2029 On 05-February-26			Bond Future	144.91	144.8294	144.9108	144.8294	1,850.00
05/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4801	5	5	5	0.00
05/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2029 On 07-May-26			Bond Future	146.07	145.9899	146.0729	145.9899	3,035.00
05/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4253	4	4	4	0.00
05/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2029 On 06-August-26			Bond Future	148.76	148.6704	148.7552	148.6704	0.00
05/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4655	5	5	5	0.00
05/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2029 On 05-November-26			Bond Future	149.91	149.8242	149.9108	149.8242	0.00
05/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2351	2	2	2	0.00
05/01/2026	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
05/01/2026	2029 On 04-February-27			Bond Future	152.54	152.4551	152.5437	152.4551	0.00
05/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2824	3	3	3	0.00
05/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2030 On 05-February-26			Bond Future	7.34	102.3882	102.4592	102.3882	166,379.00
05/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7080	7	7	7	0.00
05/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2030 On 07-May-26			Bond Future	7.35	104.2120	104.2844	104.2120	5,487.00
05/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6365	6	6	6	0.00
05/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1434	1	1	1	1,000.00
05/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1998	2	2	2	0.00
05/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	395	0	0	0	1,000.00
05/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	286	0	0	0	0.00
05/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	180	0	0	0	1,000.00
05/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	864	1	1	1	0.00
05/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	8	0	0	0	0.00
05/01/2026	2030 On 06-August-26			Bond Future	7.37	102.0909	102.1647	102.0909	19,282.00
05/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5521	5	6	5	0.00
05/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	573	1	1	1	1,000.00
05/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1541	1	2	1	1,000.00
05/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2390	2	2	2	0.00
05/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	303	0	0	0	1,000.00
05/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	501	1	1	1	0.00
05/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1051	1	1	1	0.00
05/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	60	0	0	0	0.00
05/01/2026	2030 On 05-November-26			Bond Future	7.38	103.8731	103.9484	103.8731	0.00
05/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3097	3	3	3	0.00
05/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	264	0	0	0	0.00
05/01/2026	2030 On 04-February-27			Bond Future	7.41	101.6654	101.7423	101.6654	0.00
05/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1726	2	2	2	0.00
05/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	648	1	1	1	0.00
05/01/2026	2031 On 05-February-26			Bond Future	112.91	112.5107	112.9132	112.5107	1,156.00
05/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1163	1	1	1	0.00
05/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	10	0	0	0	0.00
05/01/2026	2031 On 07-May-26			Bond Future	114.95	114.5426	114.9524	114.5426	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
05/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1230	1	1	1	0.00
05/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	117	0	0	0	0.00
05/01/2026	2031 On 06-August-26			Bond Future	114.65	114.2304	114.6479	114.2304	680.00
05/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1133	1	1	1	0.00
05/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	295	0	0	0	0.00
05/01/2026	2031 On 05-November-26			Bond Future	116.68	116.2513	116.6765	116.2513	0.00
05/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5187	5	5	5	0.00
05/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
05/01/2026	2031 On 04-February-27			Bond Future	116.28	115.8439	116.2771	115.8439	0.00
05/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	836	1	1	1	0.00
05/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	739	1	1	1	0.00
05/01/2026	2032 On 05-February-26			Bond Future	7.72	105.4203	105.5465	105.4203	126,946.00
05/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11116	11	11	11	0.00
05/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2032 On 07-May-26			Bond Future	7.75	103.1393	103.2678	103.1393	37,740.00
05/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10570	10	11	10	0.00
05/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5	0	0	0	0.00
05/01/2026	2032 On 06-August-26			Bond Future	7.78	105.0080	105.1390	105.0080	0.00
05/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10061	10	10	10	0.00
05/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	39	0	0	0	0.00
05/01/2026	2032 On 05-November-26			Bond Future	7.81	102.6836	102.8172	102.6836	0.00
05/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6009	6	6	6	0.00
05/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	302	0	0	0	0.00
05/01/2026	2032 On 04-February-27			Bond Future	7.86	104.4610	104.5972	104.4610	0.00
05/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3366	3	3	3	0.00
05/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	801	1	1	1	0.00
05/01/2026	2033 On 05-February-26			Bond Future	142.88	142.6047	142.8756	142.6047	2,698.00
05/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9996	10	10	10	0.00
05/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2033 On 07-May-26			Bond Future	143.90	143.6227	143.8985	143.6227	10,592.00
05/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8739	8	9	8	0.00
05/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2033 On 06-August-26			Bond Future	146.54	146.2599	146.5409	146.2599	0.00
05/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12291	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
05/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2033 On 05-November-26			Bond Future	147.55	147.2680	147.5544	147.2680	0.00
05/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10294	10	10	10	0.00
05/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2033 On 04-February-27			Bond Future	150.15	149.8542	150.1461	149.8542	0.00
05/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7436	7	7	7	0.00
05/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2037 On 05-February-26			Bond Future	8.59	99.3637	99.5795	99.3637	122,268.00
05/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16166	16	16	16	0.00
05/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21758	22	22	22	0.00
05/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14498	14	14	14	1,970.00
05/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19679	19	20	19	0.00
05/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	17037	17	17	17	0.00
05/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	13072	13	13	13	0.00
05/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	24001	24	24	24	0.00
05/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	17253	17	17	17	1,030.00
05/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9818	10	10	10	0.00
05/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	7032	7	7	7	0.00
05/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	2	0	0	0	11,500.00
05/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
05/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
05/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
05/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2037 On 07-May-26			Bond Future	8.64	101.1337	101.3534	101.1337	90,411.00
05/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	16277	16	16	16	0.00
05/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21806	22	22	22	0.00
05/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14265	14	14	14	142.00
05/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	3015	3	3	3	1,500.00
05/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5797	6	6	6	1,500.00

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05/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9174	9	9	9	0.00
05/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	73	0	0	0	1,500.00
05/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	220	0	0	0	0.00
05/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	616	1	1	1	0.00
05/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
05/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	15	0	0	0	0.00
05/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5	0	0	0	0.00
05/01/2026	2037 On 06-August-26			Bond Future	8.70	98.7062	98.9301	98.7062	2,539.00
05/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17763	18	18	18	0.00
05/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15648	15	16	15	0.00
05/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12447	12	12	12	0.00
05/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8683	8	9	8	2,541.00
05/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	132	0	0	0	2,541.00
05/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	305	0	0	0	0.00
05/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	50	0	0	0	2,541.00
05/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	20	0	0	0	0.00
05/01/2026	2037 On 05-November-26			Bond Future	8.75	100.4291	100.6570	100.4291	0.00
05/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11672	11	12	11	0.00
05/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12781	13	13	13	0.00
05/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9600	9	10	9	0.00
05/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5558	5	6	5	4,490.00
05/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	461	0	0	0	4,490.00
05/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1030	1	1	1	0.00
05/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	257	0	0	0	4,490.00
05/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	313	0	0	0	0.00
05/01/2026	2037 On 04-February-27			Bond Future	8.82	97.9110	98.1433	97.9110	0.00
05/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5736	6	6	6	0.00
05/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1383	1	1	1	0.00
05/01/2026	2038 On 05-February-26			Bond Future	157.93	157.2137	157.9318	157.2137	2,880.00
05/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	14732	14	15	14	0.00
05/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2038 On 07-May-26			Bond Future	160.78	160.0528	160.7841	160.0528	440.00
05/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	16254	16	16	16	0.00
05/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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05/01/2026	2038 On 06-August-26			Bond Future	161.54	160.7987	161.5436	160.7987	0.00
05/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16824	16	17	16	0.00
05/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2038 On 05-November-26			Bond Future	164.40	163.6442	164.4026	163.6442	0.00
05/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	18093	17	18	17	0.00
05/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2038 On 04-February-27			Bond Future	165.07	164.2951	165.0676	164.2951	0.00
05/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	11238	10	11	10	0.00
05/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2040 On 05-February-26			Bond Future	8.98	100.2348	100.4389	100.2348	79,764.00
05/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17318	17	17	17	0.00
05/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19260	19	19	19	475.00
05/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26832	27	27	27	0.00
05/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15245	15	15	15	0.00
05/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	10055	10	10	10	680.00
05/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12706	13	13	13	0.00
05/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6222	6	6	6	14,000.00
05/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9306	9	9	9	0.00
05/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1124	1	1	1	13,500.00
05/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1989	2	2	2	14,000.00
05/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3346	3	3	3	0.00
05/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	74	0	0	0	13,500.00
05/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	537	1	1	1	0.00
05/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	238	0	0	0	0.00
05/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	1	0	0	0	14,000.00
05/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	7	0	0	0	0.00
05/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
05/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
05/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
05/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2040 On 07-May-26			Bond Future	9.03	102.0202	102.2280	102.0202	11,000.00
05/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17810	18	18	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
05/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22607	22	23	22	0.00
05/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19868	20	20	20	0.00
05/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14527	14	15	14	0.00
05/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20926	21	21	21	0.00
05/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	18100	18	18	18	0.00
05/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11900	12	12	12	1,460.00
05/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	7	0	0	0	1,460.00
05/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	68	0	0	0	0.00
05/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
05/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2	0	0	0	0.00
05/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	34	0	0	0	0.00
05/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	8	0	0	0	0.00
05/01/2026	2040 On 06-August-26			Bond Future	9.09	99.3582	99.5699	99.3582	7,265.00
05/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	20158	20	20	20	0.00
05/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	22	0	0	0	0.00
05/01/2026	2040 On 05-November-26			Bond Future	9.15	101.0924	101.3080	101.0924	0.00
05/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13326	13	13	13	0.00
05/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14544	14	15	14	0.00
05/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	11033	11	11	11	0.00
05/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6550	6	7	6	2,300.00
05/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	498	1	0	1	2,300.00
05/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1083	1	1	1	0.00
05/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	284	0	0	0	2,300.00
05/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	343	0	0	0	0.00
05/01/2026	2040 On 04-February-27			Bond Future	9.22	98.3351	98.5549	98.3351	0.00
05/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6575	6	7	6	0.00
05/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1537	2	2	2	0.00
05/01/2026	2043 On 05-February-26			Bond Future	122.54	122.5488	122.5422	122.5488	0.00
05/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12882	13	13	13	0.00
05/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2043 On 07-May-26			Bond Future	124.76	124.7619	124.7554	124.7619	0.00
05/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13055	13	13	13	0.00
05/01/2026	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
05/01/2026	2043 On 06-August-26			Bond Future	124.20	124.2074	124.2010	124.2074	0.00
05/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13322	13	13	13	0.00
05/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
05/01/2026	2043 On 05-November-26			Bond Future	126.40	126.4047	126.3985	126.4047	0.00
05/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13563	14	14	14	0.00
05/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
05/01/2026	2043 On 04-February-27			Bond Future	125.73	125.7397	125.7340	125.7397	0.00
05/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8321	8	8	8	0.00
05/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	217	0	0	0	0.00
05/01/2026	2044 On 05-February-26			Bond Future	9.21	96.0100	96.2710	96.0100	55,804.00
05/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	17118	17	17	17	0.00
05/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16743	16	17	16	0.00
05/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16429	16	16	16	0.00
05/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	15150	15	15	15	0.00
05/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12832	13	13	13	9,000.00
05/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6907	7	7	7	9,000.00
05/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6380	6	6	6	0.00
05/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	9	0	0	0	0.00
05/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	6	0	0	0	0.00
05/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
05/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
05/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
05/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2044 On 07-May-26			Bond Future	9.26	97.7202	97.9859	97.7202	65,342.00
05/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	18048	18	18	18	0.00
05/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6248	6	6	6	0.00
05/01/2026	2044 On 07-May-26		Call	Bond Future	1437.21	1.3660	1.4372	1.3660	0.00
05/01/2026	2044 On 07-May-26		Put	Bond Future	3451.29	3.6458	3.4513	3.6458	0.00
05/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	395	0	0	0	15,000.00
05/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	14	0	0	0	0.00
05/01/2026	2044 On 06-August-26			Bond Future	9.32	95.1056	95.3762	95.1056	7,681.00
05/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	21075	21	21	21	0.00
05/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	28	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
05/01/2026	2044 On 05-November-26			Bond Future	9.38	96.7654	97.0410	96.7654	0.00
05/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14500	14	14	14	0.00
05/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	432	0	0	0	0.00
05/01/2026	2044 On 04-February-27			Bond Future	9.45	94.0585	94.3392	94.0585	0.00
05/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7202	7	7	7	0.00
05/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1632	2	2	2	0.00
05/01/2026	2046 On 05-February-26			Bond Future	141.33	141.2358	141.3337	141.2358	12,410.00
05/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19684	20	20	20	0.00
05/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2046 On 07-May-26			Bond Future	141.60	141.5003	141.5998	141.5003	5,789.00
05/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16650	17	17	17	0.00
05/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2046 On 06-August-26			Bond Future	144.20	144.0982	144.1999	144.0982	0.00
05/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21820	22	22	22	0.00
05/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2046 On 05-November-26			Bond Future	144.43	144.3266	144.4305	144.3266	0.00
05/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18950	19	19	19	0.00
05/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2046 On 04-February-27			Bond Future	146.97	146.8600	146.9662	146.8600	0.00
05/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15876	16	16	16	0.00
05/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2050 On 05-February-26			Bond Future	142.41	142.6614	142.4105	142.6614	11,546.00
05/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	19590	20	20	20	0.00
05/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2050 On 07-May-26			Bond Future	144.98	145.2379	144.9826	145.2379	4,988.00
05/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	20913	21	21	21	0.00
05/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2050 On 06-August-26			Bond Future	145.20	145.4627	145.2026	145.4627	0.00
05/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	21933	22	22	22	0.00
05/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2050 On 05-November-26			Bond Future	147.77	148.0368	147.7727	148.0368	0.00
05/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	23933	24	24	24	0.00
05/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
05/01/2026	2050 On 04-February-27			Bond Future	147.89	148.1589	147.8907	148.1589	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
05/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	15501	16	16	16	0.00
05/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
05/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	AL37 On 05-February-26			Index Future	1269.37	1268.1820	1269.3670	1268.1820	0.00
05/01/2026	AL37 On 07-May-26			Index Future	1291.98	1290.7730	1291.9810	1290.7730	0.00
05/01/2026	AL37 On 06-August-26			Index Future	1315.15	1313.9150	1315.1490	1313.9150	0.00
05/01/2026	AL37 On 05-November-26			Index Future	1338.40	1337.1320	1338.3970	1337.1320	0.00
05/01/2026	AL37 On 04-February-27			Index Future	1361.63	1360.3300	1361.6280	1360.3300	0.00
05/01/2026	AL7T On 05-February-26			Index Future	1637.64	1634.6800	1637.6410	1634.6800	0.00
05/01/2026	AL7T On 07-May-26			Index Future	1666.82	1663.8000	1666.8170	1663.8000	0.00
05/01/2026	AL7T On 06-August-26			Index Future	1696.71	1693.6290	1696.7060	1693.6290	0.00
05/01/2026	AL7T On 05-November-26			Index Future	1726.70	1723.5560	1726.6980	1723.5560	0.00
05/01/2026	AL7T On 04-February-27			Index Future	1756.67	1753.4580	1756.6690	1753.4580	0.00
05/01/2026	ALBI On 05-February-26			Index Future	1379.01	1376.4770	1379.0120	1376.4770	79.00
05/01/2026	ALBI On 07-May-26			Index Future	1403.58	1400.9980	1403.5800	1400.9980	0.00
05/01/2026	ALBI On 06-August-26			Index Future	1428.75	1426.1160	1428.7490	1426.1160	0.00
05/01/2026	ALBI On 05-November-26			Index Future	1454.01	1451.3160	1454.0050	1451.3160	0.00
05/01/2026	ALBI On 04-February-27			Index Future	1479.24	1476.4950	1479.2420	1476.4950	0.00
05/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	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
05/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	CI43 On 31-January-43			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
05/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	ES33 On 05-February-26			Bond Future	8.71	96.2766	96.4136	96.2766	0.00
05/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13218	13	13	13	0.00
05/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
05/01/2026	ES33 On 07-May-26			Bond Future	8.78	94.2221	94.3617	94.2221	0.00
05/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13481	13	13	13	0.00
05/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
05/01/2026	ES33 On 06-August-26			Bond Future	8.84	95.9519	96.0942	95.9519	0.00
05/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14226	14	14	14	0.00
05/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
05/01/2026	ES33 On 05-November-26			Bond Future	8.92	93.8575	94.0024	93.8575	0.00
05/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8674	9	9	9	0.00
05/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
05/01/2026	ES33 On 04-February-27			Bond Future	9.01	95.5031	95.6509	95.5031	0.00
05/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3154	3	3	3	0.00
05/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
05/01/2026	ES42 On 05-February-26			Bond Future	9.41	94.7441	94.9851	94.7441	0.00
05/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16385	16	16	16	0.00
05/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
05/01/2026	ES42 On 07-May-26			Bond Future	9.48	92.1908	92.4362	92.1908	0.00
05/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17795	18	18	18	0.00
05/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
05/01/2026	ES42 On 06-August-26			Bond Future	9.54	93.8831	94.1331	93.8831	0.00
05/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19659	19	20	19	0.00
05/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
05/01/2026	ES42 On 05-November-26			Bond Future	9.61	91.2802	91.5349	91.2802	0.00
05/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13570	13	14	13	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
05/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
05/01/2026	ES42 On 04-February-27			Bond Future	9.69	92.8791	93.1385	92.8791	0.00
05/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4279	4	4	4	0.00
05/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
05/01/2026	GOVI On 05-February-26			GOVI	1353.37	1350.8790	1353.3730	1350.8790	606.00
05/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2033730	201	203	201	0.00
05/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
05/01/2026	GOVI On 07-May-26			GOVI	1377.48	1374.9430	1377.4840	1374.9430	42.00
05/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2004840	198	200	198	0.00
05/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
05/01/2026	GOVI On 06-August-26			GOVI	1402.19	1399.5940	1402.1850	1399.5940	0.00
05/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2131850	211	213	211	0.00
05/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
05/01/2026	GOVI On 05-November-26			GOVI	1426.97	1424.3250	1426.9720	1424.3250	0.00
05/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1499720	147	150	147	0.00
05/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
05/01/2026	GOVI On 04-February-27			GOVI	1451.74	1449.0360	1451.7400	1449.0360	0.00
05/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	827400	80	83	80	0.00
05/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
05/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2026	I258 On 05-February-26			Bond Future	128.95	128.0893	128.9531	128.0893	0.00
05/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	17303	16	17	16	0.00
05/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
05/01/2026	I258 On 07-May-26			Bond Future	131.28	130.4024	131.2818	130.4024	0.00
05/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	17552	17	18	17	0.00
05/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
05/01/2026	I258 On 06-August-26			Bond Future	130.85	129.9514	130.8474	129.9514	0.00
05/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17903	17	18	17	0.00
05/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	6	0	0	0	0.00
05/01/2026	I258 On 05-November-26			Bond Future	133.16	132.2505	133.1626	132.2505	0.00
05/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	18237	17	18	17	0.00
05/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	25	0	0	0	0.00
05/01/2026	I258 On 04-February-27			Bond Future	132.62	131.6881	132.6169	131.6881	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
05/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13983	13	14	13	0.00
05/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	267	0	0	0	0.00
05/01/2026	IGOV On 05-February-26			Index Future	434.18	433.7890	434.1760	433.7890	242.00
05/01/2026	IGOV On 07-May-26			Index Future	442.02	441.6230	442.0180	441.6230	8.00
05/01/2026	IGOV On 06-August-26			Index Future	450.05	449.6450	450.0490	449.6450	0.00
05/01/2026	IGOV On 05-November-26			Index Future	458.11	457.6940	458.1080	457.6940	0.00
05/01/2026	IGOV On 04-February-27			Index Future	466.16	465.7360	466.1610	465.7360	0.00
05/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
05/01/2026	R033 On 05-February-26			Bond Future	7.86	115.0492	115.1689	115.0492	13,083.00
05/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13959	14	14	14	0.00
05/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R033 On 07-May-26			Bond Future	7.89	112.0565	112.1784	112.0565	0.00
05/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12944	13	13	13	0.00
05/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	54	0	0	0	0.00
05/01/2026	R033 On 06-August-26			Bond Future	7.92	114.0868	114.2110	114.0868	0.00
05/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12070	12	12	12	0.00
05/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	313	0	0	0	0.00
05/01/2026	R033 On 05-November-26			Bond Future	7.96	111.0388	111.1655	111.0388	0.00
05/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7778	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
05/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	889	1	1	1	0.00
05/01/2026	R033 On 04-February-27			Bond Future	8.01	112.9602	113.0894	112.9602	0.00
05/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5136	5	5	5	0.00
05/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1978	2	2	2	0.00
05/01/2026	R035 On 05-February-26			Bond Future	8.22	107.9700	108.1372	107.9700	84,027.00
05/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	15043	15	15	15	0.00
05/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6417	6	6	6	0.00
05/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13173	13	13	13	2,000.00
05/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15828	16	16	16	2,000.00
05/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23196	23	23	23	0.00
05/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11696	12	12	12	250.00
05/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14408	14	14	14	0.00
05/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	16140	16	16	16	0.00
05/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	17015	17	17	17	0.00
05/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1672	2	2	2	0.00
05/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	4011	4	4	4	0.00
05/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2749	3	3	3	350.00
05/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8701	9	9	9	0.00
05/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5760	6	6	6	0.00
05/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2	0	0	0	350.00
05/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	55	0	0	0	0.00
05/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
05/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	174	0	0	0	16,000.00
05/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
05/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
05/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
05/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	1	0	0	0	16,000.00
05/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	15	0	0	0	0.00
05/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R035 On 07-May-26			Bond Future	8.26	105.3923	105.5626	105.3923	34,632.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14906	15	15	15	0.00
05/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11215	11	11	11	0.00
05/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8478	8	8	8	200.00
05/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	14130	14	14	14	0.00
05/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11484	11	11	11	0.00
05/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8367	8	8	8	250.00
05/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8754	9	9	9	350.00
05/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13766	14	14	14	0.00
05/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	11107	11	11	11	0.00
05/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13870	14	14	14	0.00
05/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3708	4	4	4	1,000.00
05/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5926	6	6	6	0.00
05/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1407	1	1	1	1,000.00
05/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	397	0	0	0	0.00
05/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	168	0	0	0	1,000.00
05/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1188	1	1	1	0.00
05/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	8	0	0	0	200.00
05/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	26	0	0	0	250.00
05/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	70	0	0	0	0.00
05/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	9	0	0	0	250.00
05/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	23	0	0	0	350.00
05/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	61	0	0	0	0.00
05/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	7	0	0	0	350.00
05/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	25	0	0	0	200.00
05/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	67	0	0	0	0.00
05/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	4	0	0	0	0.00
05/01/2026	R035 On 06-August-26			Bond Future	8.29	107.3020	107.4755	107.3020	56.00
05/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15418	15	15	15	0.00
05/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8566	8	9	8	0.00
05/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11173	11	11	11	0.00
05/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5968	6	6	6	250.00
05/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5509	5	6	5	200.00
05/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10706	11	11	11	0.00
05/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	8095	8	8	8	0.00
05/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1729	2	2	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3834	4	4	4	1,000.00
05/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6845	7	7	7	0.00
05/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8513	8	9	8	0.00
05/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5917	6	6	6	0.00
05/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3460	3	3	3	350.00
05/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	458	0	0	0	350.00
05/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	936	1	1	1	0.00
05/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	230	0	0	0	350.00
05/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	358	0	0	0	1,000.00
05/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	833	1	1	1	0.00
05/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1758	2	2	2	0.00
05/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	257	0	0	0	200.00
05/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	512	1	1	1	0.00
05/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	132	0	0	0	200.00
05/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	117	0	0	0	250.00
05/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	227	0	0	0	250.00
05/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	452	0	0	0	0.00
05/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	23	0	0	0	0.00
05/01/2026	R035 On 05-November-26			Bond Future	8.34	104.6764	104.8531	104.6764	0.00
05/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9844	10	10	10	0.00
05/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8699	9	9	9	0.00
05/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6241	6	6	6	0.00
05/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3920	4	4	4	200.00
05/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	683	1	1	1	200.00
05/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1221	1	1	1	0.00
05/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	387	0	0	0	200.00
05/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	299	0	0	0	0.00
05/01/2026	R035 On 04-February-27			Bond Future	8.41	106.4888	106.6689	106.4888	0.00
05/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4715	5	5	5	0.00
05/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1191	1	1	1	0.00
05/01/2026	R038 On 05-February-26			Bond Future	8.74	119.5964	119.7675	119.5964	3,763.00
05/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19482	19	19	19	0.00
05/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R038 On 07-May-26			Bond Future	8.79	116.2436	116.4178	116.2436	2,395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18575	18	19	18	0.00
05/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	7	0	0	0	0.00
05/01/2026	R038 On 06-August-26			Bond Future	8.84	118.3497	118.5271	118.3497	0.00
05/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	20200	20	20	20	0.00
05/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	29	0	0	0	0.00
05/01/2026	R038 On 05-November-26			Bond Future	8.91	114.9350	115.1159	114.9350	0.00
05/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	13231	13	13	13	0.00
05/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	321	0	0	0	0.00
05/01/2026	R038 On 04-February-27			Bond Future	8.98	116.9236	117.1079	116.9236	0.00
05/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6339	6	6	6	0.00
05/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1757	2	2	2	0.00
05/01/2026	R053 On 05-February-26			Bond Future	8.99	130.4323	130.8750	130.4323	34,001.00
05/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25541	25	26	25	0.00
05/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R053 On 07-May-26			Bond Future	9.03	126.8954	127.3462	126.8954	14,035.00
05/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26584	26	27	26	0.00
05/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	13	0	0	0	0.00
05/01/2026	R053 On 06-August-26			Bond Future	9.08	129.1946	129.6536	129.1946	0.00
05/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30575	30	31	30	0.00
05/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	33	0	0	0	0.00
05/01/2026	R053 On 05-November-26			Bond Future	9.13	125.5913	126.0585	125.5913	0.00
05/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21812	21	22	21	0.00
05/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	529	1	1	1	0.00
05/01/2026	R053 On 04-February-27			Bond Future	9.18	127.7644	128.2401	127.7644	0.00
05/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	11062	11	11	11	0.00
05/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2095	2	2	2	0.00
05/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
05/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	46	0	0	0	0.00
05/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	46	0	0	0	0.00
05/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
05/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	91	0	0	0	0.00
05/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	91	0	0	0	0.00
05/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
05/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	82	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
05/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	82	0	0	0	0.00
05/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
05/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	49	0	0	0	0.00
05/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	49	0	0	0	0.00
05/01/2026	R202 On 05-February-26			Bond Future	293.57	293.5848	293.5704	293.5848	565.00
05/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15750	16	16	16	0.00
05/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R202 On 07-May-26			Bond Future	298.87	298.8867	298.8724	298.8867	460.00
05/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21322	21	21	21	0.00
05/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R202 On 06-August-26			Bond Future	298.96	298.9761	298.9618	298.9761	0.00
05/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20102	20	20	20	0.00
05/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R202 On 05-November-26			Bond Future	304.25	304.2671	304.2533	304.2671	0.00
05/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23793	24	24	24	0.00
05/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R202 On 04-February-27			Bond Future	304.12	304.1300	304.1173	304.1300	0.00
05/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9387	9	9	9	0.00
05/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R209 On 05-February-26			Bond Future	8.41	87.6007	87.7578	87.6007	34,901.00
05/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13746	14	14	14	0.00
05/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R209 On 07-May-26			Bond Future	8.45	86.0105	86.1704	86.0105	6,551.00
05/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14005	14	14	14	0.00
05/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4	0	0	0	0.00
05/01/2026	R209 On 06-August-26			Bond Future	8.49	87.5689	87.7318	87.5689	3,673.00
05/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15084	15	15	15	0.00
05/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	19	0	0	0	0.00
05/01/2026	R209 On 05-November-26			Bond Future	8.54	85.9482	86.1141	85.9482	0.00
05/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9800	10	10	10	0.00
05/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	273	0	0	0	0.00
05/01/2026	R209 On 04-February-27			Bond Future	8.60	87.4362	87.6052	87.4362	0.00
05/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4934	5	5	5	0.00
05/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1184	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
05/01/2026	R210 On 05-February-26			Bond Future	258.06	258.0745	258.0624	258.0745	534.00
05/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4962	5	5	5	0.00
05/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R210 On 07-May-26			Bond Future	259.26	259.2693	259.2572	259.2693	918.00
05/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3857	4	4	4	0.00
05/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R210 On 06-August-26			Bond Future	264.02	264.0297	264.0177	264.0297	0.00
05/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4178	4	4	4	0.00
05/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R210 On 05-November-26			Bond Future	265.17	265.1828	265.1714	265.1828	0.00
05/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11841	12	12	12	0.00
05/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R210 On 04-February-27			Bond Future	269.83	269.8385	269.8277	269.8385	0.00
05/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3798	4	4	4	0.00
05/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R213 On 05-February-26			Bond Future	7.53	100.8512	100.9358	100.8512	18,735.00
05/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9066	9	9	9	0.00
05/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R213 On 07-May-26			Bond Future	7.55	99.0977	99.1839	99.0977	65,316.00
05/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8346	8	8	8	0.00
05/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	7	0	0	0	0.00
05/01/2026	R213 On 06-August-26			Bond Future	7.57	100.8933	100.9812	100.8933	0.00
05/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7615	8	8	8	0.00
05/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	50	0	0	0	0.00
05/01/2026	R213 On 05-November-26			Bond Future	7.60	99.1066	99.1962	99.1066	0.00
05/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4324	4	4	4	0.00
05/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	317	0	0	0	0.00
05/01/2026	R213 On 04-February-27			Bond Future	7.64	100.8231	100.9146	100.8231	0.00
05/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2407	2	2	2	0.00
05/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	750	1	1	1	0.00
05/01/2026	R214 On 05-February-26			Bond Future	9.02	82.1749	82.3893	82.1749	11,294.00
05/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13614	13	14	13	0.00
05/01/2026	R214 On 05-February-26	11.26	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
05/01/2026	R214 On 07-May-26			Bond Future	9.07	80.3422	80.5605	80.3422	30,864.00
05/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14629	14	15	14	0.00
05/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	12	0	0	0	0.00
05/01/2026	R214 On 06-August-26			Bond Future	9.12	81.7980	82.0203	81.7980	0.00
05/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16428	16	16	16	0.00
05/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	34	0	0	0	0.00
05/01/2026	R214 On 05-November-26			Bond Future	9.18	79.9312	80.1575	79.9312	0.00
05/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	11144	11	11	11	0.00
05/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	338	0	0	0	0.00
05/01/2026	R214 On 04-February-27			Bond Future	9.25	81.3152	81.5458	81.3152	0.00
05/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5591	5	6	5	0.00
05/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1437	2	1	2	0.00
05/01/2026	R248 On 05-February-26			Bond Future	9.15	99.8441	100.1255	99.8441	243,327.00
05/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17818	18	18	18	0.00
05/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	7253	7	7	7	0.00
05/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10968	11	11	11	0.00
05/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3241	3	3	3	0.00
05/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4430	4	4	4	12,500.00
05/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	164	0	0	0	1,940.00
05/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2487	2	2	2	1,940.00
05/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6451	6	6	6	0.00
05/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	20	0	0	0	1,940.00
05/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	289	0	0	0	0.00
05/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2532	3	3	3	0.00
05/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	76	0	0	0	0.00
05/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	11	0	0	0	0.00
05/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	171	0	0	0	0.00
05/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	1	0	0	0	0.00
05/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R248 On 07-May-26			Bond Future	9.20	97.1851	97.4716	97.1851	44,331.00
05/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	19007	19	19	19	0.00
05/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	16	0	0	0	0.00
05/01/2026	R248 On 06-August-26			Bond Future	9.25	98.9460	99.2379	98.9460	0.00
05/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22419	22	22	22	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
05/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	30	0	0	0	0.00
05/01/2026	R248 On 05-November-26			Bond Future	9.31	96.2377	96.5349	96.2377	0.00
05/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15729	15	16	15	0.00
05/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	419	0	0	0	0.00
05/01/2026	R248 On 04-February-27			Bond Future	9.38	97.9038	98.2064	97.9038	0.00
05/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7910	8	8	8	0.00
05/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1844	2	2	2	0.00
05/01/2026	R2R9 On 05-February-26			Bond Future	8.89	110.8755	111.1254	110.8755	0.00
05/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	98135	98	98	98	0.00
05/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R2R9 On 07-May-26			Bond Future	8.95	107.8725	108.1268	107.8725	0.00
05/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97277	97	97	97	0.00
05/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R2R9 On 06-August-26			Bond Future	9.00	109.8269	110.0860	109.8269	0.00
05/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96967	97	97	97	0.00
05/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R2R9 On 05-November-26			Bond Future	9.07	106.7675	107.0314	106.7675	0.00
05/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96061	96	96	96	0.00
05/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R2R9 On 04-February-27			Bond Future	9.14	108.6149	108.8837	108.6149	0.00
05/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6634	6	7	6	0.00
05/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1203	1	1	1	0.00
05/01/2026	R4R2 On 05-February-26			Bond Future	9.10	112.0184	112.2943	112.0184	1,937.00
05/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	99019	99	99	99	0.00
05/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R4R2 On 07-May-26			Bond Future	9.15	108.9097	109.1905	108.9097	0.00
05/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98101	98	98	98	0.00
05/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R4R2 On 06-August-26			Bond Future	9.21	110.8829	111.1690	110.8829	0.00
05/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97752	97	98	97	0.00
05/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
05/01/2026	R4R2 On 05-November-26			Bond Future	9.28	107.7159	108.0072	107.7159	0.00
05/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96785	96	97	96	0.00
05/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

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05/01/2026	R4R2 On 04-February-27			Bond Future	9.35	109.5796	109.8764	109.5796	0.00
05/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7555	7	8	7	0.00
05/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1287	1	1	1	0.00
05/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00