



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: 01/04/2026 TO: 01/04/2026

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | 2029 On 07-May-26 | | | Bond Future | 146.16 | 146.1805 | 146.1561 | 146.1805 | 4,503.00 |
| 01/04/2026 | 2029 On 07-May-26 | 141.82 | Call | Bond Future | 4336 | 4 | 4 | 4 | 0.00 |
| 01/04/2026 | 2029 On 07-May-26 | 141.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2029 On 06-August-26 | | | Bond Future | 148.84 | 148.8691 | 148.8443 | 148.8691 | 0.00 |
| 01/04/2026 | 2029 On 06-August-26 | 144.10 | Call | Bond Future | 4744 | 5 | 5 | 5 | 0.00 |
| 01/04/2026 | 2029 On 06-August-26 | 144.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2029 On 05-November-26 | | | Bond Future | 150.13 | 150.1582 | 150.1332 | 150.1582 | 0.00 |
| 01/04/2026 | 2029 On 05-November-26 | 147.56 | Call | Bond Future | 2573 | 3 | 3 | 3 | 0.00 |
| 01/04/2026 | 2029 On 05-November-26 | 147.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2029 On 04-February-27 | | | Bond Future | 153.00 | 153.0250 | 152.9994 | 153.0250 | 0.00 |
| 01/04/2026 | 2029 On 04-February-27 | 149.72 | Call | Bond Future | 3279 | 3 | 3 | 3 | 0.00 |
| 01/04/2026 | 2029 On 04-February-27 | 149.72 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | 2029 On 06-May-27 | | | Bond Future | 154.38 | 154.4071 | 154.3825 | 154.4071 | 0.00 |
| 01/04/2026 | 2029 On 06-May-27 | 153.32 | Call | Bond Future | 1062 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2029 On 06-May-27 | 153.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2030 On 07-May-26 | | | Bond Future | 8.12 | 101.0768 | 101.8391 | 101.0768 | 104,103.00 |
| 01/04/2026 | 2030 On 07-May-26 | 9.39 | Call | Bond Future | 3919 | 3 | 4 | 3 | 0.00 |
| 01/04/2026 | 2030 On 07-May-26 | 7.21 | Call | Bond Future | 3 | 0 | 0 | 0 | 1,000.00 |
| 01/04/2026 | 2030 On 07-May-26 | 7.71 | Call | Bond Future | 62 | 0 | 0 | 0 | 1,000.00 |
| 01/04/2026 | 2030 On 07-May-26 | 7.92 | Call | Bond Future | 196 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2030 On 07-May-26 | 7.92 | Put | Bond Future | 823 | 1 | 1 | 1 | 1,000.00 |
| 01/04/2026 | 2030 On 07-May-26 | 7.71 | Put | Bond Future | 1359 | 2 | 1 | 2 | 0.00 |
| 01/04/2026 | 2030 On 07-May-26 | 7.21 | Put | Bond Future | 2917 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | 2030 On 07-May-26 | 9.39 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2030 On 06-August-26 | | | Bond Future | 8.20 | 98.9012 | 99.6773 | 98.9012 | 66,519.00 |
| 01/04/2026 | 2030 On 06-August-26 | 9.22 | Call | Bond Future | 3189 | 3 | 3 | 3 | 0.00 |
| 01/04/2026 | 2030 On 06-August-26 | 7.71 | Call | Bond Future | 330 | 0 | 0 | 0 | 1,000.00 |
| 01/04/2026 | 2030 On 06-August-26 | 8.06 | Call | Bond Future | 706 | 0 | 1 | 0 | 0.00 |
| 01/04/2026 | 2030 On 06-August-26 | 7.21 | Call | Bond Future | 103 | 0 | 0 | 0 | 1,000.00 |
| 01/04/2026 | 2030 On 06-August-26 | 7.71 | Put | Bond Future | 1777 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | 2030 On 06-August-26 | 8.06 | Put | Bond Future | 1106 | 2 | 1 | 2 | 1,000.00 |
| 01/04/2026 | 2030 On 06-August-26 | 7.21 | Put | Bond Future | 3068 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | 2030 On 06-August-26 | 9.22 | Put | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2030 On 05-November-26 | | | Bond Future | 8.25 | 100.7190 | 101.5092 | 100.7190 | 0.00 |
| 01/04/2026 | 2030 On 05-November-26 | 8.39 | Call | Bond Future | 1368 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2030 On 05-November-26 | 8.39 | Put | Bond Future | 974 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2030 On 04-February-27 | | | Bond Future | 8.30 | 98.6116 | 99.4167 | 98.6116 | 0.00 |
| 01/04/2026 | 2030 On 04-February-27 | 7.82 | Call | Bond Future | 675 | 0 | 1 | 0 | 0.00 |
| 01/04/2026 | 2030 On 04-February-27 | 7.82 | Put | Bond Future | 1923 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | 2030 On 06-May-27 | | | Bond Future | 8.38 | 100.4557 | 101.2760 | 100.4557 | 0.00 |
| 01/04/2026 | 2030 On 06-May-27 | 7.27 | Call | Bond Future | 411 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2030 On 06-May-27 | 7.27 | Put | Bond Future | 3102 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | 2031 On 07-May-26 | | | Bond Future | 114.14 | 114.1456 | 114.1438 | 114.1456 | 1,878.00 |
| 01/04/2026 | 2031 On 07-May-26 | 113.84 | Call | Bond Future | 577 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2031 On 07-May-26 | 113.84 | Put | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2031 On 06-August-26 | | | Bond Future | 113.83 | 113.8279 | 113.8264 | 113.8279 | 1,727.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | 2031 On 06-August-26 | 113.81 | Call | Bond Future | 718 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2031 On 06-August-26 | 113.81 | Put | Bond Future | 702 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2031 On 05-November-26 | | | Bond Future | 115.94 | 115.9463 | 115.9446 | 115.9463 | 0.00 |
| 01/04/2026 | 2031 On 05-November-26 | 111.49 | Call | Bond Future | 4469 | 4 | 4 | 4 | 0.00 |
| 01/04/2026 | 2031 On 05-November-26 | 111.49 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2031 On 04-February-27 | | | Bond Future | 115.69 | 115.6895 | 115.6893 | 115.6895 | 0.00 |
| 01/04/2026 | 2031 On 04-February-27 | 116.18 | Call | Bond Future | 765 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2031 On 04-February-27 | 116.18 | Put | Bond Future | 1256 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2031 On 06-May-27 | | | Bond Future | 117.88 | 117.8792 | 117.8791 | 117.8792 | 0.00 |
| 01/04/2026 | 2031 On 06-May-27 | 116.87 | Call | Bond Future | 1625 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | 2031 On 06-May-27 | 116.87 | Put | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2032 On 07-May-26 | | | Bond Future | 8.53 | 98.5058 | 99.6768 | 98.5058 | 124,997.00 |
| 01/04/2026 | 2032 On 07-May-26 | 10.14 | Call | Bond Future | 6981 | 6 | 7 | 6 | 0.00 |
| 01/04/2026 | 2032 On 07-May-26 | | Call | Bond Future | 933.02 | 0.5067 | 0.9330 | 0.5067 | 0.00 |
| 01/04/2026 | 2032 On 07-May-26 | | Put | Bond Future | 1256.19 | 2.0009 | 1.2562 | 2.0009 | 0.00 |
| 01/04/2026 | 2032 On 07-May-26 | 10.14 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2032 On 06-August-26 | | | Bond Future | 8.60 | 100.2931 | 101.4853 | 100.2931 | 44,130.00 |
| 01/04/2026 | 2032 On 06-August-26 | 10.12 | Call | Bond Future | 6568 | 6 | 7 | 6 | 0.00 |
| 01/04/2026 | 2032 On 06-August-26 | 10.12 | Put | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2032 On 05-November-26 | | | Bond Future | 8.66 | 97.9766 | 99.1906 | 97.9766 | 0.00 |
| 01/04/2026 | 2032 On 05-November-26 | 9.16 | Call | Bond Future | 3239 | 2 | 3 | 2 | 0.00 |
| 01/04/2026 | 2032 On 05-November-26 | 9.16 | Put | Bond Future | 1159 | 2 | 1 | 2 | 0.00 |
| 01/04/2026 | 2032 On 04-February-27 | | | Bond Future | 8.72 | 99.8250 | 101.0619 | 99.8250 | 0.00 |
| 01/04/2026 | 2032 On 04-February-27 | 8.48 | Call | Bond Future | 1671 | 1 | 2 | 1 | 0.00 |
| 01/04/2026 | 2032 On 04-February-27 | 8.48 | Put | Bond Future | 2641 | 3 | 3 | 3 | 0.00 |
| 01/04/2026 | 2032 On 06-May-27 | | | Bond Future | 8.79 | 97.5324 | 98.7926 | 97.5324 | 0.00 |
| 01/04/2026 | 2032 On 06-May-27 | 7.80 | Call | Bond Future | 884 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2032 On 06-May-27 | 7.80 | Put | Bond Future | 4802 | 6 | 5 | 6 | 0.00 |
| 01/04/2026 | 2033 On 07-May-26 | | | Bond Future | 141.15 | 140.7083 | 141.1508 | 140.7083 | 9,943.00 |
| 01/04/2026 | 2033 On 07-May-26 | 135.16 | Call | Bond Future | 5991 | 6 | 6 | 6 | 0.00 |
| 01/04/2026 | 2033 On 07-May-26 | 135.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2033 On 06-August-26 | | | Bond Future | 143.75 | 143.2963 | 143.7469 | 143.2963 | 0.00 |
| 01/04/2026 | 2033 On 06-August-26 | 134.25 | Call | Bond Future | 9497 | 9 | 9 | 9 | 0.00 |
| 01/04/2026 | 2033 On 06-August-26 | 134.25 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | 2033 On 05-November-26 | | | Bond Future | 144.84 | 144.3799 | 144.8392 | 144.3799 | 0.00 |
| 01/04/2026 | 2033 On 05-November-26 | 137.26 | Call | Bond Future | 7579 | 7 | 8 | 7 | 0.00 |
| 01/04/2026 | 2033 On 05-November-26 | 137.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2033 On 04-February-27 | | | Bond Future | 147.60 | 147.1363 | 147.6043 | 147.1363 | 0.00 |
| 01/04/2026 | 2033 On 04-February-27 | 142.71 | Call | Bond Future | 4894 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | 2033 On 04-February-27 | 142.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2033 On 06-May-27 | | | Bond Future | 148.78 | 148.3017 | 148.7799 | 148.3017 | 0.00 |
| 01/04/2026 | 2033 On 06-May-27 | 151.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2033 On 06-May-27 | 151.21 | Put | Bond Future | 2430 | 3 | 2 | 3 | 0.00 |
| 01/04/2026 | 2037 On 07-May-26 | | | Bond Future | 9.28 | 95.6941 | 97.0957 | 95.6941 | 214,899.00 |
| 01/04/2026 | 2037 On 07-May-26 | 11.32 | Call | Bond Future | 12019 | 11 | 12 | 11 | 0.00 |
| 01/04/2026 | 2037 On 07-May-26 | 12.40 | Call | Bond Future | 17548 | 16 | 18 | 16 | 0.00 |
| 01/04/2026 | 2037 On 07-May-26 | 10.95 | Call | Bond Future | 10007 | 9 | 10 | 9 | 142.00 |
| 01/04/2026 | 2037 On 07-May-26 | 9.00 | Call | Bond Future | 541 | 0 | 1 | 0 | 1,500.00 |
| 01/04/2026 | 2037 On 07-May-26 | 9.49 | Call | Bond Future | 2100 | 1 | 2 | 1 | 1,500.00 |
| 01/04/2026 | 2037 On 07-May-26 | 10.06 | Call | Bond Future | 5014 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | 2037 On 07-May-26 | 10.06 | Put | Bond Future | 171 | 0 | 0 | 0 | 1,500.00 |
| 01/04/2026 | 2037 On 07-May-26 | 9.49 | Put | Bond Future | 780 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2037 On 07-May-26 | 9.00 | Put | Bond Future | 2400 | 4 | 2 | 4 | 0.00 |
| 01/04/2026 | 2037 On 07-May-26 | 12.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 142.00 |
| 01/04/2026 | 2037 On 07-May-26 | 10.95 | Put | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2037 On 07-May-26 | 11.32 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2037 On 06-August-26 | | | Bond Future | 9.36 | 93.1703 | 94.5973 | 93.1703 | 22,990.00 |
| 01/04/2026 | 2037 On 06-August-26 | 11.71 | Call | Bond Future | 13521 | 12 | 14 | 12 | 0.00 |
| 01/04/2026 | 2037 On 06-August-26 | 11.30 | Call | Bond Future | 11496 | 10 | 11 | 10 | 0.00 |
| 01/04/2026 | 2037 On 06-August-26 | 10.70 | Call | Bond Future | 8444 | 7 | 8 | 7 | 0.00 |
| 01/04/2026 | 2037 On 06-August-26 | 10.02 | Call | Bond Future | 5078 | 4 | 5 | 4 | 2,541.00 |
| 01/04/2026 | 2037 On 06-August-26 | 10.70 | Put | Bond Future | 462 | 1 | 0 | 1 | 2,541.00 |
| 01/04/2026 | 2037 On 06-August-26 | 10.02 | Put | Bond Future | 1033 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2037 On 06-August-26 | 11.30 | Put | Bond Future | 231 | 0 | 0 | 0 | 2,541.00 |
| 01/04/2026 | 2037 On 06-August-26 | 11.71 | Put | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2037 On 05-November-26 | | | Bond Future | 9.43 | 94.8828 | 96.3359 | 94.8828 | 0.00 |
| 01/04/2026 | 2037 On 05-November-26 | 10.62 | Call | Bond Future | 8082 | 7 | 8 | 7 | 0.00 |
| 01/04/2026 | 2037 On 05-November-26 | 10.83 | Call | Bond Future | 9080 | 8 | 9 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | 2037 On 05-November-26 | 10.23 | Call | Bond Future | 6267 | 5 | 6 | 5 | 0.00 |
| 01/04/2026 | 2037 On 05-November-26 | 9.46 | Call | Bond Future | 3101 | 2 | 3 | 2 | 4,490.00 |
| 01/04/2026 | 2037 On 05-November-26 | 10.23 | Put | Bond Future | 1448 | 2 | 1 | 2 | 4,490.00 |
| 01/04/2026 | 2037 On 05-November-26 | 9.46 | Put | Bond Future | 2893 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | 2037 On 05-November-26 | 10.83 | Put | Bond Future | 877 | 1 | 1 | 1 | 4,490.00 |
| 01/04/2026 | 2037 On 05-November-26 | 10.62 | Put | Bond Future | 1044 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2037 On 04-February-27 | | | Bond Future | 9.49 | 92.4149 | 93.8954 | 92.4149 | 0.00 |
| 01/04/2026 | 2037 On 04-February-27 | 9.51 | Call | Bond Future | 3511 | 3 | 4 | 3 | 0.00 |
| 01/04/2026 | 2037 On 04-February-27 | 9.81 | Call | Bond Future | 4602 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | 2037 On 04-February-27 | 9.31 | Call | Bond Future | 2879 | 2 | 3 | 2 | 0.00 |
| 01/04/2026 | 2037 On 04-February-27 | 8.44 | Call | Bond Future | 1159 | 1 | 1 | 1 | 4,490.00 |
| 01/04/2026 | 2037 On 04-February-27 | 9.31 | Put | Bond Future | 4000 | 5 | 4 | 5 | 4,490.00 |
| 01/04/2026 | 2037 On 04-February-27 | 8.44 | Put | Bond Future | 7870 | 9 | 8 | 9 | 0.00 |
| 01/04/2026 | 2037 On 04-February-27 | 9.81 | Put | Bond Future | 2696 | 3 | 3 | 3 | 4,490.00 |
| 01/04/2026 | 2037 On 04-February-27 | 9.51 | Put | Bond Future | 3406 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | 2037 On 06-May-27 | | | Bond Future | 9.57 | 94.1429 | 95.6512 | 94.1429 | 0.00 |
| 01/04/2026 | 2037 On 06-May-27 | 8.58 | Call | Bond Future | 1556 | 1 | 2 | 1 | 0.00 |
| 01/04/2026 | 2037 On 06-May-27 | 8.58 | Put | Bond Future | 7710 | 9 | 8 | 9 | 0.00 |
| 01/04/2026 | 2038 On 07-May-26 | | | Bond Future | 155.84 | 153.9154 | 155.8409 | 153.9154 | 4,978.00 |
| 01/04/2026 | 2038 On 07-May-26 | 144.53 | Call | Bond Future | 11311 | 9 | 11 | 9 | 0.00 |
| 01/04/2026 | 2038 On 07-May-26 | 144.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2038 On 06-August-26 | | | Bond Future | 156.51 | 154.5517 | 156.5131 | 154.5517 | 0.00 |
| 01/04/2026 | 2038 On 06-August-26 | 144.72 | Call | Bond Future | 11793 | 10 | 12 | 10 | 0.00 |
| 01/04/2026 | 2038 On 06-August-26 | 144.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2038 On 05-November-26 | | | Bond Future | 159.43 | 157.4279 | 159.4255 | 157.4279 | 0.00 |
| 01/04/2026 | 2038 On 05-November-26 | 146.31 | Call | Bond Future | 13116 | 11 | 13 | 11 | 0.00 |
| 01/04/2026 | 2038 On 05-November-26 | 146.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2038 On 04-February-27 | | | Bond Future | 160.23 | 158.1906 | 160.2278 | 158.1906 | 0.00 |
| 01/04/2026 | 2038 On 04-February-27 | 153.83 | Call | Bond Future | 6398 | 4 | 6 | 4 | 0.00 |
| 01/04/2026 | 2038 On 04-February-27 | 153.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2038 On 06-May-27 | | | Bond Future | 163.26 | 161.1852 | 163.2611 | 161.1852 | 0.00 |
| 01/04/2026 | 2038 On 06-May-27 | 166.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2038 On 06-May-27 | 166.10 | Put | Bond Future | 2839 | 5 | 3 | 5 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | | | Bond Future | 9.60 | 96.4227 | 97.9273 | 96.4227 | 53,747.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | 2040 On 07-May-26 | 11.67 | Call | Bond Future | 13508 | 12 | 14 | 12 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 12.53 | Call | Bond Future | 18306 | 17 | 18 | 17 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 12.03 | Call | Bond Future | 15567 | 14 | 16 | 14 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 12.22 | Call | Bond Future | 16624 | 15 | 17 | 15 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 11.72 | Call | Bond Future | 13798 | 12 | 14 | 12 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 11.12 | Call | Bond Future | 10226 | 9 | 10 | 9 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 10.70 | Call | Bond Future | 7629 | 6 | 8 | 6 | 1,460.00 |
| 01/04/2026 | 2040 On 07-May-26 | 8.65 | Call | Bond Future | 42 | 0 | 0 | 0 | 27,500.00 |
| 01/04/2026 | 2040 On 07-May-26 | | Call | Bond Future | 1072.90 | 0.6591 | 1.0729 | 0.6591 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | | Put | Bond Future | 3145.62 | 4.2364 | 3.1456 | 4.2364 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 8.65 | Put | Bond Future | 7382 | 9 | 7 | 9 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 11.72 | Put | Bond Future | 6 | 0 | 0 | 0 | 1,460.00 |
| 01/04/2026 | 2040 On 07-May-26 | 10.70 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 12.22 | Put | Bond Future | 1 | 0 | 0 | 0 | 1,460.00 |
| 01/04/2026 | 2040 On 07-May-26 | 12.03 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 11.12 | Put | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 12.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2040 On 07-May-26 | 11.67 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2040 On 06-August-26 | | | Bond Future | 9.68 | 93.6615 | 95.1934 | 93.6615 | 47,936.00 |
| 01/04/2026 | 2040 On 06-August-26 | 12.19 | Call | Bond Future | 15868 | 14 | 16 | 14 | 0.00 |
| 01/04/2026 | 2040 On 06-August-26 | 12.19 | Put | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2040 On 05-November-26 | | | Bond Future | 9.75 | 95.3831 | 96.9430 | 95.3831 | 0.00 |
| 01/04/2026 | 2040 On 05-November-26 | 11.06 | Call | Bond Future | 9788 | 9 | 10 | 9 | 0.00 |
| 01/04/2026 | 2040 On 05-November-26 | 11.27 | Call | Bond Future | 10887 | 10 | 11 | 10 | 0.00 |
| 01/04/2026 | 2040 On 05-November-26 | 10.67 | Call | Bond Future | 7775 | 7 | 8 | 7 | 0.00 |
| 01/04/2026 | 2040 On 05-November-26 | 9.91 | Call | Bond Future | 4143 | 3 | 4 | 3 | 2,300.00 |
| 01/04/2026 | 2040 On 05-November-26 | 10.67 | Put | Bond Future | 1605 | 2 | 2 | 2 | 2,300.00 |
| 01/04/2026 | 2040 On 05-November-26 | 9.91 | Put | Bond Future | 3041 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | 2040 On 05-November-26 | 11.27 | Put | Bond Future | 992 | 1 | 1 | 1 | 2,300.00 |
| 01/04/2026 | 2040 On 05-November-26 | 11.06 | Put | Bond Future | 1171 | 2 | 1 | 2 | 0.00 |
| 01/04/2026 | 2040 On 04-February-27 | | | Bond Future | 9.82 | 92.6742 | 94.2634 | 92.6742 | 0.00 |
| 01/04/2026 | 2040 On 04-February-27 | 9.93 | Call | Bond Future | 4497 | 4 | 4 | 4 | 0.00 |
| 01/04/2026 | 2040 On 04-February-27 | 9.67 | Call | Bond Future | 3511 | 3 | 4 | 3 | 0.00 |
| 01/04/2026 | 2040 On 04-February-27 | 8.78 | Call | Bond Future | 1361 | 1 | 1 | 1 | 2,300.00 |
| 01/04/2026 | 2040 On 04-February-27 | 10.17 | Call | Bond Future | 5514 | 5 | 6 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | 2040 On 04-February-27 | 10.17 | Put | Bond Future | 3140 | 4 | 3 | 4 | 2,300.00 |
| 01/04/2026 | 2040 On 04-February-27 | 9.67 | Put | Bond Future | 4572 | 5 | 5 | 5 | 2,300.00 |
| 01/04/2026 | 2040 On 04-February-27 | 8.78 | Put | Bond Future | 9000 | 10 | 9 | 10 | 0.00 |
| 01/04/2026 | 2040 On 04-February-27 | 9.93 | Put | Bond Future | 3749 | 5 | 4 | 5 | 0.00 |
| 01/04/2026 | 2040 On 06-May-27 | | | Bond Future | 9.90 | 94.4069 | 96.0260 | 94.4069 | 0.00 |
| 01/04/2026 | 2040 On 06-May-27 | 8.88 | Call | Bond Future | 1783 | 1 | 2 | 1 | 0.00 |
| 01/04/2026 | 2040 On 06-May-27 | 8.88 | Put | Bond Future | 9123 | 10 | 9 | 10 | 0.00 |
| 01/04/2026 | 2043 On 07-May-26 | | | Bond Future | 118.84 | 118.8451 | 118.8442 | 118.8451 | 0.00 |
| 01/04/2026 | 2043 On 07-May-26 | 111.70 | Call | Bond Future | 7146 | 7 | 7 | 7 | 0.00 |
| 01/04/2026 | 2043 On 07-May-26 | 111.70 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2043 On 06-August-26 | | | Bond Future | 118.18 | 118.1836 | 118.1833 | 118.1836 | 3,416.00 |
| 01/04/2026 | 2043 On 06-August-26 | 110.88 | Call | Bond Future | 7408 | 7 | 7 | 7 | 0.00 |
| 01/04/2026 | 2043 On 06-August-26 | 110.88 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2043 On 05-November-26 | | | Bond Future | 120.38 | 120.3832 | 120.3826 | 120.3832 | 0.00 |
| 01/04/2026 | 2043 On 05-November-26 | 112.84 | Call | Bond Future | 7811 | 8 | 8 | 8 | 0.00 |
| 01/04/2026 | 2043 On 05-November-26 | 112.84 | Put | Bond Future | 269 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2043 On 04-February-27 | | | Bond Future | 119.77 | 119.7714 | 119.7727 | 119.7714 | 0.00 |
| 01/04/2026 | 2043 On 04-February-27 | 117.63 | Call | Bond Future | 3985 | 4 | 4 | 4 | 0.00 |
| 01/04/2026 | 2043 On 04-February-27 | 117.63 | Put | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | 2043 On 06-May-27 | | | Bond Future | 122.04 | 122.0382 | 122.0397 | 122.0382 | 0.00 |
| 01/04/2026 | 2043 On 06-May-27 | 127.48 | Call | Bond Future | 1187 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2043 On 06-May-27 | 127.48 | Put | Bond Future | 6628 | 7 | 7 | 7 | 0.00 |
| 01/04/2026 | 2044 On 07-May-26 | | | Bond Future | 9.68 | 93.0832 | 94.5892 | 93.0832 | 153,671.00 |
| 01/04/2026 | 2044 On 07-May-26 | 11.80 | Call | Bond Future | 14644 | 13 | 15 | 13 | 0.00 |
| 01/04/2026 | 2044 On 07-May-26 | | Call | Bond Future | 444.55 | 0.2588 | 0.4446 | 0.2588 | 0.00 |
| 01/04/2026 | 2044 On 07-May-26 | 10.00 | Call | Bond Future | 3244 | 2 | 3 | 2 | 0.00 |
| 01/04/2026 | 2044 On 07-May-26 | 10.00 | Put | Bond Future | 788 | 1 | 1 | 1 | 15,000.00 |
| 01/04/2026 | 2044 On 07-May-26 | | Put | Bond Future | 5855.37 | 7.1756 | 5.8554 | 7.1756 | 0.00 |
| 01/04/2026 | 2044 On 07-May-26 | 11.80 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2044 On 06-August-26 | | | Bond Future | 9.76 | 90.3868 | 91.9200 | 90.3868 | 7,030.00 |
| 01/04/2026 | 2044 On 06-August-26 | 12.42 | Call | Bond Future | 17696 | 16 | 18 | 16 | 0.00 |
| 01/04/2026 | 2044 On 06-August-26 | 9.25 | Call | Bond Future | 1299 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2044 On 06-August-26 | 9.00 | Call | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2044 On 06-August-26 | 9.75 | Call | Bond Future | 2968 | 2 | 3 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | 2044 On 06-August-26 | 9.75 | Put | Bond Future | 3015 | 4 | 3 | 4 | 14,500.00 |
| 01/04/2026 | 2044 On 06-August-26 | 9.00 | Put | Bond Future | 7008 | 8 | 7 | 8 | 7,000.00 |
| 01/04/2026 | 2044 On 06-August-26 | 9.25 | Put | Bond Future | 5367 | 7 | 5 | 7 | 7,000.00 |
| 01/04/2026 | 2044 On 06-August-26 | 12.42 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2044 On 05-November-26 | | | Bond Future | 9.82 | 92.0482 | 93.6094 | 92.0482 | 0.00 |
| 01/04/2026 | 2044 On 05-November-26 | 11.34 | Call | Bond Future | 11762 | 10 | 12 | 10 | 0.00 |
| 01/04/2026 | 2044 On 05-November-26 | 11.34 | Put | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | 2044 On 04-February-27 | | | Bond Future | 9.88 | 89.4016 | 90.9923 | 89.4016 | 0.00 |
| 01/04/2026 | 2044 On 04-February-27 | 10.18 | Call | Bond Future | 5818 | 5 | 6 | 5 | 0.00 |
| 01/04/2026 | 2044 On 04-February-27 | 10.18 | Put | Bond Future | 3594 | 4 | 4 | 4 | 0.00 |
| 01/04/2026 | 2044 On 06-May-27 | | | Bond Future | 9.95 | 91.0731 | 92.6937 | 91.0731 | 0.00 |
| 01/04/2026 | 2044 On 06-May-27 | 9.08 | Call | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | 2044 On 06-May-27 | 9.08 | Put | Bond Future | 9132 | 10 | 9 | 10 | 0.00 |
| 01/04/2026 | 2046 On 07-May-26 | | | Bond Future | 134.96 | 134.3640 | 134.9554 | 134.3640 | 18,662.00 |
| 01/04/2026 | 2046 On 07-May-26 | 124.95 | Call | Bond Future | 10005 | 9 | 10 | 9 | 0.00 |
| 01/04/2026 | 2046 On 07-May-26 | 124.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2046 On 06-August-26 | | | Bond Future | 137.44 | 136.8352 | 137.4375 | 136.8352 | 0.00 |
| 01/04/2026 | 2046 On 06-August-26 | 122.38 | Call | Bond Future | 15058 | 14 | 15 | 14 | 0.00 |
| 01/04/2026 | 2046 On 06-August-26 | 122.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2046 On 05-November-26 | | | Bond Future | 137.67 | 137.0543 | 137.6681 | 137.0543 | 0.00 |
| 01/04/2026 | 2046 On 05-November-26 | 125.48 | Call | Bond Future | 12188 | 12 | 12 | 12 | 0.00 |
| 01/04/2026 | 2046 On 05-November-26 | 125.48 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2046 On 04-February-27 | | | Bond Future | 140.30 | 139.6709 | 140.2965 | 139.6709 | 0.00 |
| 01/04/2026 | 2046 On 04-February-27 | 131.09 | Call | Bond Future | 9206 | 9 | 9 | 9 | 0.00 |
| 01/04/2026 | 2046 On 04-February-27 | 131.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2046 On 06-May-27 | | | Bond Future | 140.57 | 139.9343 | 140.5738 | 139.9343 | 0.00 |
| 01/04/2026 | 2046 On 06-May-27 | 148.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2046 On 06-May-27 | 148.99 | Put | Bond Future | 8416 | 9 | 8 | 9 | 0.00 |
| 01/04/2026 | 2050 On 07-May-26 | | | Bond Future | 136.83 | 136.8294 | 136.8285 | 136.8294 | 17,367.00 |
| 01/04/2026 | 2050 On 07-May-26 | 124.07 | Call | Bond Future | 12759 | 13 | 13 | 13 | 0.00 |
| 01/04/2026 | 2050 On 07-May-26 | 124.07 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2050 On 06-August-26 | | | Bond Future | 136.90 | 136.9018 | 136.9008 | 136.9018 | 0.00 |
| 01/04/2026 | 2050 On 06-August-26 | 123.27 | Call | Bond Future | 13631 | 14 | 14 | 14 | 0.00 |
| 01/04/2026 | 2050 On 06-August-26 | 123.27 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | 2050 On 05-November-26 | | | Bond Future | 139.45 | 139.4495 | 139.4484 | 139.4495 | 0.00 |
| 01/04/2026 | 2050 On 05-November-26 | 123.84 | Call | Bond Future | 15608 | 16 | 16 | 16 | 0.00 |
| 01/04/2026 | 2050 On 05-November-26 | 123.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2050 On 04-February-27 | | | Bond Future | 139.62 | 139.6160 | 139.6161 | 139.6160 | 0.00 |
| 01/04/2026 | 2050 On 04-February-27 | 132.39 | Call | Bond Future | 7226 | 7 | 7 | 7 | 0.00 |
| 01/04/2026 | 2050 On 04-February-27 | 132.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2050 On 06-May-27 | | | Bond Future | 142.26 | 142.2589 | 142.2593 | 142.2589 | 0.00 |
| 01/04/2026 | 2050 On 06-May-27 | 150.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | 2050 On 06-May-27 | 150.46 | Put | Bond Future | 8201 | 8 | 8 | 8 | 0.00 |
| 01/04/2026 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | AL37 On 07-May-26 | | | Index Future | 1179.71 | 1241.6680 | 1179.7130 | 1241.6680 | 0.00 |
| 01/04/2026 | AL37 On 06-August-26 | | | Index Future | 1200.89 | 1263.9520 | 1200.8860 | 1263.9520 | 0.00 |
| 01/04/2026 | AL37 On 05-November-26 | | | Index Future | 1223.19 | 1287.4260 | 1223.1870 | 1287.4260 | 0.00 |
| 01/04/2026 | AL37 On 04-February-27 | | | Index Future | 1246.26 | 1311.7120 | 1246.2610 | 1311.7120 | 0.00 |
| 01/04/2026 | AL37 On 06-May-27 | | | Index Future | 1269.59 | 1336.2620 | 1269.5870 | 1336.2620 | 0.00 |
| 01/04/2026 | AL7T On 07-May-26 | | | Index Future | 1488.57 | 1575.5130 | 1488.5730 | 1575.5130 | 0.00 |
| 01/04/2026 | AL7T On 06-August-26 | | | Index Future | 1515.29 | 1603.7890 | 1515.2890 | 1603.7890 | 0.00 |
| 01/04/2026 | AL7T On 05-November-26 | | | Index Future | 1543.43 | 1633.5750 | 1543.4290 | 1633.5750 | 0.00 |
| 01/04/2026 | AL7T On 04-February-27 | | | Index Future | 1572.54 | 1664.3910 | 1572.5440 | 1664.3910 | 0.00 |
| 01/04/2026 | AL7T On 06-May-27 | | | Index Future | 1601.98 | 1695.5410 | 1601.9780 | 1695.5410 | 0.00 |
| 01/04/2026 | ALBI On 07-May-26 | | | Index Future | 1351.75 | 1333.4120 | 1351.7530 | 1333.4120 | 77.00 |
| 01/04/2026 | ALBI On 06-August-26 | | | Index Future | 1376.01 | 1357.3430 | 1376.0140 | 1357.3430 | 0.00 |
| 01/04/2026 | ALBI On 05-November-26 | | | Index Future | 1401.57 | 1382.5510 | 1401.5670 | 1382.5510 | 0.00 |
| 01/04/2026 | ALBI On 04-February-27 | | | Index Future | 1428.01 | 1408.6320 | 1428.0060 | 1408.6320 | 0.00 |
| 01/04/2026 | ALBI On 06-May-27 | | | Index Future | 1454.73 | 1434.9960 | 1454.7340 | 1434.9960 | 0.00 |
| 01/04/2026 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C007 On 31-January-37 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C039 On 31-March-39 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 01/04/2026 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |
| 01/04/2026 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 01/04/2026 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C446 On 31-March-46 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | C818 On 21-December-27 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | C871 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | CC42 On 31-March-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | CR33 On 31-March-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | CR38 On 31-March-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | ES33 On 07-May-26 | | | Bond Future | 9.41 | 90.0670 | 91.1811 | 90.0670 | 0.00 |
| 01/04/2026 | ES33 On 07-May-26 | 11.69 | Call | Bond Future | 10301 | 9 | 10 | 9 | 0.00 |
| 01/04/2026 | ES33 On 07-May-26 | 11.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | ES33 On 06-August-26 | | | Bond Future | 9.51 | 91.7235 | 92.8582 | 91.7235 | 0.00 |
| 01/04/2026 | ES33 On 06-August-26 | 12.02 | Call | Bond Future | 10990 | 10 | 11 | 10 | 0.00 |
| 01/04/2026 | ES33 On 06-August-26 | 12.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | ES33 On 05-November-26 | | | Bond Future | 9.60 | 89.6372 | 90.7928 | 89.6372 | 0.00 |
| 01/04/2026 | ES33 On 05-November-26 | 10.83 | Call | Bond Future | 5464 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | ES33 On 05-November-26 | 10.83 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | ES33 On 04-February-27 | | | Bond Future | 9.69 | 91.3487 | 92.5264 | 91.3487 | 0.00 |
| 01/04/2026 | ES33 On 04-February-27 | 9.70 | Call | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | ES33 On 04-February-27 | 9.70 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 01/04/2026 | ES33 On 06-May-27 | | | Bond Future | 9.80 | 89.2825 | 90.4827 | 89.2825 | 0.00 |
| 01/04/2026 | ES33 On 06-May-27 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | ES33 On 06-May-27 | 8.80 | Put | Bond Future | 4443 | 6 | 4 | 6 | 0.00 |
| 01/04/2026 | ES42 On 07-May-26 | | | Bond Future | 9.98 | 87.2439 | 88.6926 | 87.2439 | 0.00 |
| 01/04/2026 | ES42 On 07-May-26 | 12.20 | Call | Bond Future | 14051 | 13 | 14 | 13 | 0.00 |
| 01/04/2026 | ES42 On 07-May-26 | 12.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | ES42 On 06-August-26 | | | Bond Future | 10.06 | 88.8485 | 90.3239 | 88.8485 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | ES42 On 06-August-26 | 12.65 | Call | Bond Future | 15850 | 14 | 16 | 14 | 0.00 |
| 01/04/2026 | ES42 On 06-August-26 | 12.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | ES42 On 05-November-26 | | | Bond Future | 10.13 | 86.2378 | 87.7405 | 86.2378 | 0.00 |
| 01/04/2026 | ES42 On 05-November-26 | 11.66 | Call | Bond Future | 9776 | 8 | 10 | 8 | 0.00 |
| 01/04/2026 | ES42 On 05-November-26 | 11.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | ES42 On 04-February-27 | | | Bond Future | 10.21 | 87.8845 | 89.4159 | 87.8845 | 0.00 |
| 01/04/2026 | ES42 On 04-February-27 | 10.29 | Call | Bond Future | 556 | 0 | 1 | 0 | 0.00 |
| 01/04/2026 | ES42 On 04-February-27 | 10.29 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 01/04/2026 | ES42 On 06-May-27 | | | Bond Future | 10.29 | 85.2833 | 86.8438 | 85.2833 | 0.00 |
| 01/04/2026 | ES42 On 06-May-27 | 9.33 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | ES42 On 06-May-27 | 9.33 | Put | Bond Future | 6899 | 8 | 7 | 8 | 0.00 |
| 01/04/2026 | GOVI On 07-May-26 | | | GOVI | 1324.90 | 1306.4730 | 1324.8970 | 1306.4730 | 622.00 |
| 01/04/2026 | GOVI On 07-May-26 | 1,177.00 | Call | GOVI | 1478970 | 129 | 148 | 129 | 0.00 |
| 01/04/2026 | GOVI On 07-May-26 | 1,177.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | GOVI On 06-August-26 | | | GOVI | 1348.68 | 1329.9210 | 1348.6750 | 1329.9210 | 0.00 |
| 01/04/2026 | GOVI On 06-August-26 | 1,189.00 | Call | GOVI | 1596750 | 141 | 160 | 141 | 0.00 |
| 01/04/2026 | GOVI On 06-August-26 | 1,189.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | GOVI On 05-November-26 | | | GOVI | 1373.72 | 1354.6200 | 1373.7210 | 1354.6200 | 0.00 |
| 01/04/2026 | GOVI On 05-November-26 | 1,277.00 | Call | GOVI | 967210 | 78 | 97 | 78 | 0.00 |
| 01/04/2026 | GOVI On 05-November-26 | 1,277.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | GOVI On 04-February-27 | | | GOVI | 1399.64 | 1380.1740 | 1399.6350 | 1380.1740 | 0.00 |
| 01/04/2026 | GOVI On 04-February-27 | 1,369.00 | Call | GOVI | 306350 | 11 | 31 | 11 | 0.00 |
| 01/04/2026 | GOVI On 04-February-27 | 1,369.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | GOVI On 06-May-27 | | | GOVI | 1425.83 | 1406.0050 | 1425.8310 | 1406.0050 | 0.00 |
| 01/04/2026 | GOVI On 06-May-27 | 1,427.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | GOVI On 06-May-27 | 1,427.00 | Put | GOVI | 11690 | 21 | 1 | 21 | 0.00 |
| 01/04/2026 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/04/2026 | I258 On 07-May-26 | | | Bond Future | 125.08 | 125.0776 | 125.0764 | 125.0776 | 0.00 |
| 01/04/2026 | I258 On 07-May-26 | 113.73 | Call | Bond Future | 11348 | 11 | 11 | 11 | 0.00 |
| 01/04/2026 | I258 On 07-May-26 | 113.73 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | I258 On 06-August-26 | | | Bond Future | 124.53 | 124.5308 | 124.5299 | 124.5308 | 0.00 |
| 01/04/2026 | I258 On 06-August-26 | 112.95 | Call | Bond Future | 11716 | 12 | 12 | 12 | 0.00 |
| 01/04/2026 | I258 On 06-August-26 | 112.95 | Put | Bond Future | 136 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | I258 On 05-November-26 | | | Bond Future | 126.85 | 126.8484 | 126.8473 | 126.8484 | 0.00 |
| 01/04/2026 | I258 On 05-November-26 | 114.95 | Call | Bond Future | 12280 | 12 | 12 | 12 | 0.00 |
| 01/04/2026 | I258 On 05-November-26 | 114.95 | Put | Bond Future | 383 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | I258 On 04-February-27 | | | Bond Future | 126.36 | 126.3603 | 126.3609 | 126.3603 | 0.00 |
| 01/04/2026 | I258 On 04-February-27 | 118.90 | Call | Bond Future | 9008 | 9 | 9 | 9 | 0.00 |
| 01/04/2026 | I258 On 04-February-27 | 118.90 | Put | Bond Future | 1547 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | I258 On 06-May-27 | | | Bond Future | 128.75 | 128.7518 | 128.7526 | 128.7518 | 0.00 |
| 01/04/2026 | I258 On 06-May-27 | 134.78 | Call | Bond Future | 2617 | 3 | 3 | 3 | 0.00 |
| 01/04/2026 | I258 On 06-May-27 | 134.78 | Put | Bond Future | 8644 | 9 | 9 | 9 | 0.00 |
| 01/04/2026 | IGOV On 07-May-26 | | | Index Future | 429.55 | 428.2850 | 429.5480 | 428.2850 | 263.00 |
| 01/04/2026 | IGOV On 06-August-26 | | | Index Future | 437.36 | 436.0770 | 437.3630 | 436.0770 | 0.00 |
| 01/04/2026 | IGOV On 05-November-26 | | | Index Future | 445.59 | 444.2790 | 445.5890 | 444.2790 | 0.00 |
| 01/04/2026 | IGOV On 04-February-27 | | | Index Future | 454.10 | 452.7610 | 454.0960 | 452.7610 | 0.00 |
| 01/04/2026 | IGOV On 06-May-27 | | | Index Future | 462.70 | 461.3340 | 462.6950 | 461.3340 | 0.00 |
| 01/04/2026 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 01/04/2026 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 01/04/2026 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 01/04/2026 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 01/04/2026 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 01/04/2026 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 01/04/2026 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 01/04/2026 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 01/04/2026 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 01/04/2026 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 01/04/2026 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 01/04/2026 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 8.3720 | 91.6280 | 8.3720 | 0.00 |
| 01/04/2026 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |
| 01/04/2026 | R033 On 07-May-26 | | | Bond Future | 8.62 | 106.8830 | 108.2105 | 106.8830 | 9,663.00 |
| 01/04/2026 | R033 On 07-May-26 | 10.38 | Call | Bond Future | 8928 | 8 | 9 | 8 | 0.00 |
| 01/04/2026 | R033 On 07-May-26 | 10.38 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R033 On 06-August-26 | | | Bond Future | 8.68 | 108.8223 | 110.1739 | 108.8223 | 223.00 |
| 01/04/2026 | R033 On 06-August-26 | 10.25 | Call | Bond Future | 7950 | 7 | 8 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | R033 On 06-August-26 | 10.25 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R033 On 05-November-26 | | | Bond Future | 8.74 | 105.7802 | 107.1565 | 105.7802 | 0.00 |
| 01/04/2026 | R033 On 05-November-26 | 9.33 | Call | Bond Future | 4143 | 3 | 4 | 3 | 0.00 |
| 01/04/2026 | R033 On 05-November-26 | 9.33 | Put | Bond Future | 1263 | 2 | 1 | 2 | 0.00 |
| 01/04/2026 | R033 On 04-February-27 | | | Bond Future | 8.81 | 107.7759 | 109.1782 | 107.7759 | 0.00 |
| 01/04/2026 | R033 On 04-February-27 | 8.65 | Call | Bond Future | 2190 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R033 On 04-February-27 | 8.65 | Put | Bond Future | 2943 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | R033 On 06-May-27 | | | Bond Future | 8.87 | 104.7494 | 106.1780 | 104.7494 | 0.00 |
| 01/04/2026 | R033 On 06-May-27 | 7.93 | Call | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R033 On 06-May-27 | 7.93 | Put | Bond Future | 5685 | 7 | 6 | 7 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | | | Bond Future | 8.94 | 99.9245 | 101.3768 | 99.9245 | 81,803.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.86 | Call | Bond Future | 10722 | 9 | 11 | 9 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.66 | Call | Bond Future | 9685 | 8 | 10 | 8 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.16 | Call | Bond Future | 7042 | 6 | 7 | 6 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 9.66 | Call | Bond Future | 4387 | 3 | 4 | 3 | 200.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.71 | Call | Bond Future | 9946 | 9 | 10 | 9 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.21 | Call | Bond Future | 7308 | 6 | 7 | 6 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 9.64 | Call | Bond Future | 4283 | 3 | 4 | 3 | 250.00 |
| 01/04/2026 | R035 On 07-May-26 | 9.71 | Call | Bond Future | 4648 | 3 | 5 | 3 | 350.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.64 | Call | Bond Future | 9581 | 8 | 10 | 8 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.14 | Call | Bond Future | 6935 | 6 | 7 | 6 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 8.31 | Call | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 8.55 | Call | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 8.29 | Call | Bond Future | 117 | 0 | 0 | 0 | 1,000.00 |
| 01/04/2026 | R035 On 07-May-26 | 8.79 | Call | Bond Future | 760 | 0 | 1 | 0 | 1,000.00 |
| 01/04/2026 | R035 On 07-May-26 | 9.20 | Call | Bond Future | 2159 | 1 | 2 | 1 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 9.20 | Put | Bond Future | 587 | 1 | 1 | 1 | 1,000.00 |
| 01/04/2026 | R035 On 07-May-26 | 8.79 | Put | Bond Future | 1635 | 3 | 2 | 3 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 8.29 | Put | Bond Future | 4084 | 5 | 4 | 5 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 8.55 | Put | Bond Future | 2670 | 4 | 3 | 4 | 16,000.00 |
| 01/04/2026 | R035 On 07-May-26 | 8.31 | Put | Bond Future | 3968 | 5 | 4 | 5 | 16,000.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.14 | Put | Bond Future | 41 | 0 | 0 | 0 | 250.00 |
| 01/04/2026 | R035 On 07-May-26 | 9.64 | Put | Bond Future | 171 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.64 | Put | Bond Future | 10 | 0 | 0 | 0 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | R035 On 07-May-26 | 10.21 | Put | Bond Future | 33 | 0 | 0 | 0 | 350.00 |
| 01/04/2026 | R035 On 07-May-26 | 9.71 | Put | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.71 | Put | Bond Future | 8 | 0 | 0 | 0 | 350.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.16 | Put | Bond Future | 38 | 0 | 0 | 0 | 200.00 |
| 01/04/2026 | R035 On 07-May-26 | 9.66 | Put | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.66 | Put | Bond Future | 9 | 0 | 0 | 0 | 200.00 |
| 01/04/2026 | R035 On 07-May-26 | 10.86 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | | | Bond Future | 9.00 | 101.7375 | 103.2162 | 101.7375 | 26,660.00 |
| 01/04/2026 | R035 On 06-August-26 | 11.06 | Call | Bond Future | 11297 | 10 | 11 | 10 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.72 | Call | Bond Future | 4869 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 10.22 | Call | Bond Future | 7219 | 6 | 7 | 6 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 7.90 | Call | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 8.34 | Call | Bond Future | 662 | 0 | 1 | 0 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 7.95 | Call | Bond Future | 321 | 0 | 0 | 0 | 5,000.00 |
| 01/04/2026 | R035 On 06-August-26 | 7.70 | Call | Bond Future | 218 | 0 | 0 | 0 | 5,000.00 |
| 01/04/2026 | R035 On 06-August-26 | 8.71 | Call | Bond Future | 1288 | 1 | 1 | 1 | 350.00 |
| 01/04/2026 | R035 On 06-August-26 | 8.29 | Call | Bond Future | 604 | 0 | 1 | 0 | 1,000.00 |
| 01/04/2026 | R035 On 06-August-26 | 8.79 | Call | Bond Future | 1479 | 1 | 1 | 1 | 1,000.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.39 | Call | Bond Future | 3446 | 3 | 3 | 3 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.71 | Call | Bond Future | 4824 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.21 | Call | Bond Future | 2752 | 2 | 3 | 2 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.22 | Call | Bond Future | 2786 | 2 | 3 | 2 | 250.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.13 | Call | Bond Future | 2481 | 2 | 2 | 2 | 200.00 |
| 01/04/2026 | R035 On 06-August-26 | 10.13 | Call | Bond Future | 6785 | 6 | 7 | 6 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.63 | Call | Bond Future | 4467 | 3 | 4 | 3 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.63 | Put | Bond Future | 888 | 1 | 1 | 1 | 200.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.13 | Put | Bond Future | 1744 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 10.13 | Put | Bond Future | 471 | 1 | 0 | 1 | 200.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.21 | Put | Bond Future | 1552 | 2 | 2 | 2 | 350.00 |
| 01/04/2026 | R035 On 06-August-26 | 8.71 | Put | Bond Future | 3023 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.71 | Put | Bond Future | 800 | 1 | 1 | 1 | 350.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.39 | Put | Bond Future | 1217 | 2 | 1 | 2 | 1,000.00 |
| 01/04/2026 | R035 On 06-August-26 | 8.79 | Put | Bond Future | 2737 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 8.29 | Put | Bond Future | 4893 | 6 | 5 | 6 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 7.90 | Put | Bond Future | 7031 | 8 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | R035 On 06-August-26 | 8.34 | Put | Bond Future | 4642 | 6 | 5 | 6 | 5,000.00 |
| 01/04/2026 | R035 On 06-August-26 | 7.95 | Put | Bond Future | 6738 | 8 | 7 | 8 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 7.70 | Put | Bond Future | 8235 | 10 | 8 | 10 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 10.22 | Put | Bond Future | 423 | 1 | 0 | 1 | 250.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.72 | Put | Bond Future | 790 | 1 | 1 | 1 | 250.00 |
| 01/04/2026 | R035 On 06-August-26 | 9.22 | Put | Bond Future | 1529 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R035 On 06-August-26 | 11.06 | Put | Bond Future | 161 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R035 On 05-November-26 | | | Bond Future | 9.07 | 99.1055 | 100.6113 | 99.1055 | 210.00 |
| 01/04/2026 | R035 On 05-November-26 | 10.03 | Call | Bond Future | 6386 | 5 | 6 | 5 | 0.00 |
| 01/04/2026 | R035 On 05-November-26 | 8.80 | Call | Bond Future | 1909 | 1 | 2 | 1 | 200.00 |
| 01/04/2026 | R035 On 05-November-26 | 9.80 | Call | Bond Future | 5398 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | R035 On 05-November-26 | 9.30 | Call | Bond Future | 3433 | 3 | 3 | 3 | 0.00 |
| 01/04/2026 | R035 On 05-November-26 | 8.97 | Call | Bond Future | 2361 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R035 On 05-November-26 | 7.97 | Call | Bond Future | 680 | 0 | 1 | 0 | 600.00 |
| 01/04/2026 | R035 On 05-November-26 | 8.47 | Call | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R035 On 05-November-26 | 8.47 | Put | Bond Future | 4737 | 6 | 5 | 6 | 600.00 |
| 01/04/2026 | R035 On 05-November-26 | 7.97 | Put | Bond Future | 7210 | 8 | 7 | 8 | 0.00 |
| 01/04/2026 | R035 On 05-November-26 | 8.97 | Put | Bond Future | 2919 | 4 | 3 | 4 | 600.00 |
| 01/04/2026 | R035 On 05-November-26 | 9.30 | Put | Bond Future | 2117 | 3 | 2 | 3 | 200.00 |
| 01/04/2026 | R035 On 05-November-26 | 8.80 | Put | Bond Future | 3451 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | R035 On 05-November-26 | 9.80 | Put | Bond Future | 1328 | 2 | 1 | 2 | 200.00 |
| 01/04/2026 | R035 On 05-November-26 | 10.03 | Put | Bond Future | 1083 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R035 On 04-February-27 | | | Bond Future | 9.13 | 100.9753 | 102.5093 | 100.9753 | 0.00 |
| 01/04/2026 | R035 On 04-February-27 | 9.02 | Call | Bond Future | 2722 | 2 | 3 | 2 | 0.00 |
| 01/04/2026 | R035 On 04-February-27 | 7.70 | Call | Bond Future | 746 | 1 | 1 | 1 | 3,000.00 |
| 01/04/2026 | R035 On 04-February-27 | 8.20 | Call | Bond Future | 1137 | 1 | 1 | 1 | 3,000.00 |
| 01/04/2026 | R035 On 04-February-27 | 8.85 | Call | Bond Future | 2277 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R035 On 04-February-27 | 8.85 | Put | Bond Future | 3872 | 5 | 4 | 5 | 3,000.00 |
| 01/04/2026 | R035 On 04-February-27 | 8.20 | Put | Bond Future | 6513 | 8 | 7 | 8 | 0.00 |
| 01/04/2026 | R035 On 04-February-27 | 7.70 | Put | Bond Future | 9155 | 10 | 9 | 10 | 0.00 |
| 01/04/2026 | R035 On 04-February-27 | 9.02 | Put | Bond Future | 3357 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | R035 On 06-May-27 | | | Bond Future | 9.20 | 98.3603 | 99.9232 | 98.3603 | 0.00 |
| 01/04/2026 | R035 On 06-May-27 | 8.25 | Call | Bond Future | 1388 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R035 On 06-May-27 | 8.25 | Put | Bond Future | 6725 | 8 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | R038 On 07-May-26 | | | Bond Future | 9.35 | 110.4353 | 112.0480 | 110.4353 | 4,638.00 |
| 01/04/2026 | R038 On 07-May-26 | 11.40 | Call | Bond Future | 14204 | 13 | 14 | 13 | 0.00 |
| 01/04/2026 | R038 On 07-May-26 | 11.40 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R038 On 06-August-26 | | | Bond Future | 9.42 | 112.4391 | 114.0810 | 112.4391 | 0.00 |
| 01/04/2026 | R038 On 06-August-26 | 11.77 | Call | Bond Future | 15825 | 14 | 16 | 14 | 0.00 |
| 01/04/2026 | R038 On 06-August-26 | 11.77 | Put | Bond Future | 101 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R038 On 05-November-26 | | | Bond Future | 9.49 | 109.0223 | 110.6943 | 109.0223 | 0.00 |
| 01/04/2026 | R038 On 05-November-26 | 10.72 | Call | Bond Future | 9687 | 8 | 10 | 8 | 0.00 |
| 01/04/2026 | R038 On 05-November-26 | 10.72 | Put | Bond Future | 1199 | 2 | 1 | 2 | 0.00 |
| 01/04/2026 | R038 On 04-February-27 | | | Bond Future | 9.56 | 111.0792 | 112.7827 | 111.0792 | 0.00 |
| 01/04/2026 | R038 On 04-February-27 | 9.60 | Call | Bond Future | 4224 | 3 | 4 | 3 | 0.00 |
| 01/04/2026 | R038 On 04-February-27 | 9.60 | Put | Bond Future | 3967 | 5 | 4 | 5 | 0.00 |
| 01/04/2026 | R038 On 06-May-27 | | | Bond Future | 9.64 | 107.6732 | 109.4087 | 107.6732 | 0.00 |
| 01/04/2026 | R038 On 06-May-27 | 8.71 | Call | Bond Future | 1934 | 1 | 2 | 1 | 0.00 |
| 01/04/2026 | R038 On 06-May-27 | 8.71 | Put | Bond Future | 8756 | 10 | 9 | 10 | 0.00 |
| 01/04/2026 | R053 On 07-May-26 | | | Bond Future | 9.56 | 118.9401 | 121.1288 | 118.9401 | 28,998.00 |
| 01/04/2026 | R053 On 07-May-26 | 11.69 | Call | Bond Future | 20364 | 18 | 20 | 18 | 0.00 |
| 01/04/2026 | R053 On 07-May-26 | 11.69 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R053 On 06-August-26 | | | Bond Future | 9.62 | 121.0980 | 123.3266 | 121.0980 | 61,200.00 |
| 01/04/2026 | R053 On 06-August-26 | 12.28 | Call | Bond Future | 24380 | 22 | 24 | 22 | 0.00 |
| 01/04/2026 | R053 On 06-August-26 | 8.10 | Call | Bond Future | 287 | 0 | 0 | 0 | 530.00 |
| 01/04/2026 | R053 On 06-August-26 | 8.60 | Call | Bond Future | 667 | 0 | 1 | 0 | 0.00 |
| 01/04/2026 | R053 On 06-August-26 | 9.10 | Call | Bond Future | 1757 | 1 | 2 | 1 | 530.00 |
| 01/04/2026 | R053 On 06-August-26 | 9.60 | Call | Bond Future | 4086 | 3 | 4 | 3 | 0.00 |
| 01/04/2026 | R053 On 06-August-26 | 9.60 | Put | Bond Future | 4346 | 6 | 4 | 6 | 530.00 |
| 01/04/2026 | R053 On 06-August-26 | 9.10 | Put | Bond Future | 7815 | 9 | 8 | 9 | 530.00 |
| 01/04/2026 | R053 On 06-August-26 | 8.60 | Put | Bond Future | 13012 | 15 | 13 | 15 | 0.00 |
| 01/04/2026 | R053 On 06-August-26 | 8.10 | Put | Bond Future | 19462 | 22 | 19 | 22 | 0.00 |
| 01/04/2026 | R053 On 06-August-26 | 12.28 | Put | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R053 On 05-November-26 | | | Bond Future | 9.68 | 117.4623 | 119.7316 | 117.4623 | 0.00 |
| 01/04/2026 | R053 On 05-November-26 | 11.21 | Call | Bond Future | 16554 | 15 | 17 | 15 | 0.00 |
| 01/04/2026 | R053 On 05-November-26 | 11.21 | Put | Bond Future | 1598 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R053 On 04-February-27 | | | Bond Future | 9.73 | 119.6784 | 121.9905 | 119.6784 | 0.00 |
| 01/04/2026 | R053 On 04-February-27 | 9.99 | Call | Bond Future | 7940 | 7 | 8 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | R053 On 04-February-27 | 9.99 | Put | Bond Future | 5222 | 6 | 5 | 6 | 0.00 |
| 01/04/2026 | R053 On 06-May-27 | | | Bond Future | 9.79 | 116.0551 | 118.4106 | 116.0551 | 0.00 |
| 01/04/2026 | R053 On 06-May-27 | 8.92 | Call | Bond Future | 3117 | 2 | 3 | 2 | 0.00 |
| 01/04/2026 | R053 On 06-May-27 | 8.92 | Put | Bond Future | 13144 | 15 | 13 | 15 | 0.00 |
| 01/04/2026 | R186 On 07-May-26 | | | Bond Future | 8.69 | 105.1300 | 105.1300 | 105.1300 | 0.00 |
| 01/04/2026 | R186 On 07-May-26 | 8.69 | Call | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R186 On 07-May-26 | 8.69 | Put | Bond Future | 50 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R186 On 06-August-26 | | | Bond Future | 8.57 | 102.1093 | 102.1093 | 102.1093 | 0.00 |
| 01/04/2026 | R186 On 06-August-26 | 8.57 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R186 On 06-August-26 | 8.57 | Put | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R186 On 05-November-26 | | | Bond Future | 8.12 | 104.2987 | 104.2987 | 104.2987 | 0.00 |
| 01/04/2026 | R186 On 05-November-26 | 8.12 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R186 On 05-November-26 | 8.12 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R202 On 07-May-26 | | | Bond Future | 293.47 | 293.4685 | 293.4653 | 293.4685 | 772.00 |
| 01/04/2026 | R202 On 07-May-26 | 277.55 | Call | Bond Future | 15915 | 16 | 16 | 16 | 0.00 |
| 01/04/2026 | R202 On 07-May-26 | 277.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R202 On 06-August-26 | | | Bond Future | 293.46 | 293.4623 | 293.4593 | 293.4623 | 253.00 |
| 01/04/2026 | R202 On 06-August-26 | 278.86 | Call | Bond Future | 14599 | 15 | 15 | 15 | 0.00 |
| 01/04/2026 | R202 On 06-August-26 | 278.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R202 On 05-November-26 | | | Bond Future | 298.92 | 298.9233 | 298.9199 | 298.9233 | 0.00 |
| 01/04/2026 | R202 On 05-November-26 | 280.46 | Call | Bond Future | 18460 | 18 | 18 | 18 | 0.00 |
| 01/04/2026 | R202 On 05-November-26 | 280.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R202 On 04-February-27 | | | Bond Future | 299.12 | 299.1163 | 299.1153 | 299.1163 | 0.00 |
| 01/04/2026 | R202 On 04-February-27 | 294.73 | Call | Bond Future | 4385 | 4 | 4 | 4 | 0.00 |
| 01/04/2026 | R202 On 04-February-27 | 294.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R202 On 06-May-27 | | | Bond Future | 304.78 | 304.7790 | 304.7781 | 304.7790 | 0.00 |
| 01/04/2026 | R202 On 06-May-27 | 306.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R202 On 06-May-27 | 306.99 | Put | Bond Future | 2212 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R209 On 07-May-26 | | | Bond Future | 9.10 | 81.0771 | 82.3557 | 81.0771 | 45,953.00 |
| 01/04/2026 | R209 On 07-May-26 | 11.07 | Call | Bond Future | 10191 | 9 | 10 | 9 | 0.00 |
| 01/04/2026 | R209 On 07-May-26 | 11.07 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R209 On 06-August-26 | | | Bond Future | 9.17 | 82.5481 | 83.8499 | 82.5481 | 770.00 |
| 01/04/2026 | R209 On 06-August-26 | 11.39 | Call | Bond Future | 11319 | 10 | 11 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | R209 On 06-August-26 | 11.39 | Put | Bond Future | 136 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R209 On 05-November-26 | | | Bond Future | 9.23 | 80.9139 | 82.2395 | 80.9139 | 0.00 |
| 01/04/2026 | R209 On 05-November-26 | 10.32 | Call | Bond Future | 6641 | 6 | 7 | 6 | 0.00 |
| 01/04/2026 | R209 On 05-November-26 | 10.32 | Put | Bond Future | 989 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R209 On 04-February-27 | | | Bond Future | 9.29 | 82.4404 | 83.7910 | 82.4404 | 0.00 |
| 01/04/2026 | R209 On 04-February-27 | 9.28 | Call | Bond Future | 2963 | 2 | 3 | 2 | 0.00 |
| 01/04/2026 | R209 On 04-February-27 | 8.03 | Call | Bond Future | 826 | 1 | 1 | 1 | 3,237.00 |
| 01/04/2026 | R209 On 04-February-27 | 8.96 | Call | Bond Future | 2131 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R209 On 04-February-27 | 8.96 | Put | Bond Future | 3925 | 5 | 4 | 5 | 3,237.00 |
| 01/04/2026 | R209 On 04-February-27 | 8.03 | Put | Bond Future | 7919 | 9 | 8 | 9 | 0.00 |
| 01/04/2026 | R209 On 04-February-27 | 9.28 | Put | Bond Future | 3027 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | R209 On 06-May-27 | | | Bond Future | 9.36 | 80.8311 | 82.2071 | 80.8311 | 0.00 |
| 01/04/2026 | R209 On 06-May-27 | 8.41 | Call | Bond Future | 1392 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R209 On 06-May-27 | 8.25 | Call | Bond Future | 1238 | 1 | 1 | 1 | 4,620.00 |
| 01/04/2026 | R209 On 06-May-27 | 9.32 | Call | Bond Future | 3191 | 3 | 3 | 3 | 0.00 |
| 01/04/2026 | R209 On 06-May-27 | 9.32 | Put | Bond Future | 3391 | 4 | 3 | 4 | 4,620.00 |
| 01/04/2026 | R209 On 06-May-27 | 8.25 | Put | Bond Future | 7295 | 8 | 7 | 8 | 0.00 |
| 01/04/2026 | R209 On 06-May-27 | 8.41 | Put | Bond Future | 6540 | 8 | 7 | 8 | 0.00 |
| 01/04/2026 | R210 On 07-May-26 | | | Bond Future | 261.23 | 261.7350 | 261.2275 | 261.7350 | 1,096.00 |
| 01/04/2026 | R210 On 07-May-26 | 255.40 | Call | Bond Future | 5827 | 6 | 6 | 6 | 0.00 |
| 01/04/2026 | R210 On 07-May-26 | 255.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R210 On 06-August-26 | | | Bond Future | 266.03 | 266.5489 | 266.0321 | 266.5489 | 0.00 |
| 01/04/2026 | R210 On 06-August-26 | 259.84 | Call | Bond Future | 6192 | 7 | 6 | 7 | 0.00 |
| 01/04/2026 | R210 On 06-August-26 | 259.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R210 On 05-November-26 | | | Bond Future | 267.46 | 267.9808 | 267.4552 | 267.9808 | 0.00 |
| 01/04/2026 | R210 On 05-November-26 | 253.33 | Call | Bond Future | 14125 | 15 | 14 | 15 | 0.00 |
| 01/04/2026 | R210 On 05-November-26 | 253.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R210 On 04-February-27 | | | Bond Future | 272.56 | 273.0972 | 272.5614 | 273.0972 | 0.00 |
| 01/04/2026 | R210 On 04-February-27 | 266.03 | Call | Bond Future | 6531 | 7 | 7 | 7 | 0.00 |
| 01/04/2026 | R210 On 04-February-27 | 266.03 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R210 On 06-May-27 | | | Bond Future | 274.12 | 274.6584 | 274.1156 | 274.6584 | 0.00 |
| 01/04/2026 | R210 On 06-May-27 | 271.13 | Call | Bond Future | 2986 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | R210 On 06-May-27 | 271.13 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R213 On 07-May-26 | | | Bond Future | 8.36 | 95.1227 | 96.0637 | 95.1227 | 81,241.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | R213 On 07-May-26 | 9.80 | Call | Bond Future | 5226 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | R213 On 07-May-26 | 9.80 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R213 On 06-August-26 | | | Bond Future | 8.43 | 96.8486 | 97.8066 | 96.8486 | 0.00 |
| 01/04/2026 | R213 On 06-August-26 | 9.69 | Call | Bond Future | 4618 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | R213 On 06-August-26 | 9.69 | Put | Bond Future | 227 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R213 On 05-November-26 | | | Bond Future | 8.50 | 95.0777 | 96.0533 | 95.0777 | 0.00 |
| 01/04/2026 | R213 On 05-November-26 | 8.75 | Call | Bond Future | 2006 | 1 | 2 | 1 | 0.00 |
| 01/04/2026 | R213 On 05-November-26 | 8.75 | Put | Bond Future | 1142 | 2 | 1 | 2 | 0.00 |
| 01/04/2026 | R213 On 04-February-27 | | | Bond Future | 8.56 | 96.8714 | 97.8653 | 96.8714 | 0.00 |
| 01/04/2026 | R213 On 04-February-27 | 8.14 | Call | Bond Future | 1019 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R213 On 04-February-27 | 8.14 | Put | Bond Future | 2411 | 3 | 2 | 3 | 0.00 |
| 01/04/2026 | R213 On 06-May-27 | | | Bond Future | 8.64 | 95.1314 | 96.1440 | 95.1314 | 0.00 |
| 01/04/2026 | R213 On 06-May-27 | 7.56 | Call | Bond Future | 570 | 0 | 1 | 0 | 0.00 |
| 01/04/2026 | R213 On 06-May-27 | 9.25 | Call | Bond Future | 3049 | 2 | 3 | 2 | 0.00 |
| 01/04/2026 | R213 On 06-May-27 | 8.13 | Call | Bond Future | 1073 | 1 | 1 | 1 | 2,830.00 |
| 01/04/2026 | R213 On 06-May-27 | 9.25 | Put | Bond Future | 1175 | 2 | 1 | 2 | 2,830.00 |
| 01/04/2026 | R213 On 06-May-27 | 8.13 | Put | Bond Future | 2647 | 3 | 3 | 3 | 0.00 |
| 01/04/2026 | R213 On 06-May-27 | 7.56 | Put | Bond Future | 3958 | 5 | 4 | 5 | 0.00 |
| 01/04/2026 | R214 On 07-May-26 | | | Bond Future | 9.57 | 75.9093 | 77.2040 | 75.9093 | 41,002.00 |
| 01/04/2026 | R214 On 07-May-26 | 11.53 | Call | Bond Future | 11271 | 10 | 11 | 10 | 0.00 |
| 01/04/2026 | R214 On 07-May-26 | 11.53 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R214 On 06-August-26 | | | Bond Future | 9.64 | 77.2866 | 78.6048 | 77.2866 | 0.00 |
| 01/04/2026 | R214 On 06-August-26 | 11.97 | Call | Bond Future | 13124 | 12 | 13 | 12 | 0.00 |
| 01/04/2026 | R214 On 06-August-26 | 11.97 | Put | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R214 On 05-November-26 | | | Bond Future | 9.70 | 75.4099 | 76.7522 | 75.4099 | 0.00 |
| 01/04/2026 | R214 On 05-November-26 | 10.97 | Call | Bond Future | 8500 | 7 | 9 | 7 | 0.00 |
| 01/04/2026 | R214 On 05-November-26 | 10.97 | Put | Bond Future | 1099 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R214 On 04-February-27 | | | Bond Future | 9.77 | 76.8326 | 78.2001 | 76.8326 | 0.00 |
| 01/04/2026 | R214 On 04-February-27 | 9.90 | Call | Bond Future | 4111 | 3 | 4 | 3 | 0.00 |
| 01/04/2026 | R214 On 04-February-27 | 9.90 | Put | Bond Future | 3303 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | R214 On 06-May-27 | | | Bond Future | 9.83 | 74.9713 | 76.3645 | 74.9713 | 0.00 |
| 01/04/2026 | R214 On 06-May-27 | 8.88 | Call | Bond Future | 1688 | 1 | 2 | 1 | 0.00 |
| 01/04/2026 | R214 On 06-May-27 | 8.88 | Put | Bond Future | 7854 | 9 | 8 | 9 | 0.00 |
| 01/04/2026 | R248 On 07-May-26 | | | Bond Future | 9.64 | 92.0288 | 93.6788 | 92.0288 | 142,152.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | R248 On 07-May-26 | 11.72 | Call | Bond Future | 15208 | 14 | 15 | 14 | 0.00 |
| 01/04/2026 | R248 On 07-May-26 | 8.30 | Call | Bond Future | 9 | 0 | 0 | 0 | 1,620.00 |
| 01/04/2026 | R248 On 07-May-26 | 8.70 | Call | Bond Future | 50 | 0 | 0 | 0 | 1,620.00 |
| 01/04/2026 | R248 On 07-May-26 | 9.18 | Call | Bond Future | 396 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R248 On 07-May-26 | 9.19 | Call | Bond Future | 412 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R248 On 07-May-26 | 9.19 | Put | Bond Future | 4333 | 6 | 4 | 6 | 0.00 |
| 01/04/2026 | R248 On 07-May-26 | 9.18 | Put | Bond Future | 4408 | 6 | 4 | 6 | 0.00 |
| 01/04/2026 | R248 On 07-May-26 | 8.70 | Put | Bond Future | 8570 | 10 | 9 | 10 | 0.00 |
| 01/04/2026 | R248 On 07-May-26 | 8.30 | Put | Bond Future | 12546 | 14 | 13 | 14 | 0.00 |
| 01/04/2026 | R248 On 07-May-26 | 11.72 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R248 On 06-August-26 | | | Bond Future | 9.70 | 93.6986 | 95.3785 | 93.6986 | 159,025.00 |
| 01/04/2026 | R248 On 06-August-26 | 12.37 | Call | Bond Future | 18642 | 17 | 19 | 17 | 0.00 |
| 01/04/2026 | R248 On 06-August-26 | 9.00 | Call | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R248 On 06-August-26 | 10.00 | Call | Bond Future | 4688 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | R248 On 06-August-26 | 10.00 | Put | Bond Future | 2249 | 3 | 2 | 3 | 1,762.00 |
| 01/04/2026 | R248 On 06-August-26 | 9.00 | Put | Bond Future | 7127 | 8 | 7 | 8 | 1,762.00 |
| 01/04/2026 | R248 On 06-August-26 | 12.37 | Put | Bond Future | 113 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R248 On 05-November-26 | | | Bond Future | 9.76 | 90.9823 | 92.6929 | 90.9823 | 0.00 |
| 01/04/2026 | R248 On 05-November-26 | 11.31 | Call | Bond Future | 12638 | 11 | 13 | 11 | 0.00 |
| 01/04/2026 | R248 On 05-November-26 | 11.31 | Put | Bond Future | 1170 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | R248 On 04-February-27 | | | Bond Future | 9.82 | 92.6988 | 94.4417 | 92.6988 | 0.00 |
| 01/04/2026 | R248 On 04-February-27 | 10.11 | Call | Bond Future | 6177 | 5 | 6 | 5 | 0.00 |
| 01/04/2026 | R248 On 04-February-27 | 10.11 | Put | Bond Future | 3876 | 5 | 4 | 5 | 0.00 |
| 01/04/2026 | R248 On 06-May-27 | | | Bond Future | 9.88 | 89.9924 | 91.7679 | 89.9924 | 0.00 |
| 01/04/2026 | R248 On 06-May-27 | 9.05 | Call | Bond Future | 2486 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R248 On 06-May-27 | 9.05 | Put | Bond Future | 9618 | 11 | 10 | 11 | 0.00 |
| 01/04/2026 | R2R9 On 07-May-26 | | | Bond Future | 9.45 | 102.5961 | 104.2237 | 102.5961 | 0.00 |
| 01/04/2026 | R2R9 On 07-May-26 | 99.91 | Call | Bond Future | 93374 | 92 | 93 | 92 | 0.00 |
| 01/04/2026 | R2R9 On 07-May-26 | 99.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R2R9 On 06-August-26 | | | Bond Future | 9.53 | 104.4576 | 106.1147 | 104.4576 | 0.00 |
| 01/04/2026 | R2R9 On 06-August-26 | 101.74 | Call | Bond Future | 92995 | 91 | 93 | 91 | 0.00 |
| 01/04/2026 | R2R9 On 06-August-26 | 101.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R2R9 On 05-November-26 | | | Bond Future | 9.60 | 101.3984 | 103.0858 | 101.3984 | 0.00 |
| 01/04/2026 | R2R9 On 05-November-26 | 98.56 | Call | Bond Future | 92116 | 90 | 92 | 90 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | R2R9 On 05-November-26 | 98.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R2R9 On 04-February-27 | | | Bond Future | 9.67 | 103.3114 | 105.0306 | 103.3114 | 0.00 |
| 01/04/2026 | R2R9 On 04-February-27 | 9.89 | Call | Bond Future | 4937 | 4 | 5 | 4 | 0.00 |
| 01/04/2026 | R2R9 On 04-February-27 | 9.89 | Put | Bond Future | 3359 | 4 | 3 | 4 | 0.00 |
| 01/04/2026 | R2R9 On 06-May-27 | | | Bond Future | 9.74 | 100.2644 | 102.0159 | 100.2644 | 0.00 |
| 01/04/2026 | R2R9 On 06-May-27 | 8.83 | Call | Bond Future | 2076 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R2R9 On 06-May-27 | 8.83 | Put | Bond Future | 8745 | 10 | 9 | 10 | 0.00 |
| 01/04/2026 | R4R2 On 07-May-26 | | | Bond Future | 9.64 | 103.3616 | 105.0677 | 103.3616 | 10,149.00 |
| 01/04/2026 | R4R2 On 07-May-26 | 100.23 | Call | Bond Future | 93979 | 92 | 94 | 92 | 0.00 |
| 01/04/2026 | R4R2 On 07-May-26 | 100.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R4R2 On 06-August-26 | | | Bond Future | 9.71 | 105.2370 | 106.9741 | 105.2370 | 0.00 |
| 01/04/2026 | R4R2 On 06-August-26 | 102.06 | Call | Bond Future | 93557 | 92 | 94 | 92 | 0.00 |
| 01/04/2026 | R4R2 On 06-August-26 | 102.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R4R2 On 05-November-26 | | | Bond Future | 9.78 | 102.0661 | 103.8350 | 102.0661 | 0.00 |
| 01/04/2026 | R4R2 On 05-November-26 | 98.76 | Call | Bond Future | 92612 | 91 | 93 | 91 | 0.00 |
| 01/04/2026 | R4R2 On 05-November-26 | 98.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | R4R2 On 04-February-27 | | | Bond Future | 9.85 | 103.9917 | 105.7939 | 103.9917 | 0.00 |
| 01/04/2026 | R4R2 On 04-February-27 | 10.13 | Call | Bond Future | 5724 | 5 | 6 | 5 | 0.00 |
| 01/04/2026 | R4R2 On 04-February-27 | 10.13 | Put | Bond Future | 3538 | 4 | 4 | 4 | 0.00 |
| 01/04/2026 | R4R2 On 06-May-27 | | | Bond Future | 9.92 | 100.8314 | 102.6674 | 100.8314 | 0.00 |
| 01/04/2026 | R4R2 On 06-May-27 | 9.00 | Call | Bond Future | 2297 | 2 | 2 | 2 | 0.00 |
| 01/04/2026 | R4R2 On 06-May-27 | 9.00 | Put | Bond Future | 9874 | 11 | 10 | 11 | 0.00 |
| 01/04/2026 | RR87 On 07-May-26 | | | Bond Future | 7.19 | 102.7416 | 102.8074 | 102.7416 | 0.00 |
| 01/04/2026 | RR87 On 07-May-26 | 6.81 | Call | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | RR87 On 07-May-26 | 6.81 | Put | Bond Future | 226 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | RR87 On 06-August-26 | | | Bond Future | 7.09 | 100.8620 | 100.9320 | 100.8620 | 0.00 |
| 01/04/2026 | RR87 On 06-August-26 | 6.53 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | RR87 On 06-August-26 | 6.53 | Put | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | RR87 On 05-November-26 | | | Bond Future | 6.18 | 102.7157 | 102.7868 | 102.7157 | 0.00 |
| 01/04/2026 | RR87 On 05-November-26 | 5.27 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | RR87 On 05-November-26 | 5.27 | Put | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | RR88 On 07-May-26 | | | Bond Future | 7.51 | 105.0985 | 105.3562 | 105.0985 | 0.00 |
| 01/04/2026 | RR88 On 07-May-26 | 6.84 | Call | Bond Future | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/04/2026 | RR88 On 07-May-26 | 6.84 | Put | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | RR88 On 06-August-26 | | | Bond Future | 7.56 | 104.1751 | 104.4205 | 104.1751 | 0.00 |
| 01/04/2026 | RR88 On 06-August-26 | 6.79 | Call | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | RR88 On 06-August-26 | 6.79 | Put | Bond Future | 984 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | RR88 On 05-November-26 | | | Bond Future | 7.56 | 105.4385 | 105.7025 | 105.4385 | 0.00 |
| 01/04/2026 | RR88 On 05-November-26 | 6.71 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 01/04/2026 | RR88 On 05-November-26 | 6.71 | Put | Bond Future | 975 | 1 | 1 | 1 | 0.00 |
| 01/04/2026 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 01/04/2026 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |