



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

INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	2029 On 05-February-26			Bond Future	144.8499	144.7911	144.8499	144.7911	1,850
13/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4739.9000	4681.1200	4.7399	4.6811	0
13/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2029 On 07-May-26			Bond Future	146.0030	145.9431	146.0030	145.9431	3,035
13/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4183.0100	4123.0800	4.1830	4.1231	0
13/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2029 On 06-August-26			Bond Future	148.6691	148.6079	148.6691	148.6079	0
13/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4569.0800	4507.8500	4.5691	4.5079	0
13/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2029 On 05-November-26			Bond Future	149.8062	149.7432	149.8062	149.7432	0
13/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2246.2000	2183.2100	2.2462	2.1832	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2029 On 04-February-27			Bond Future	152.4364	152.3718	152.4364	152.3718	0
13/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2716.3800	2651.8400	2.7164	2.6518	0
13/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2030 On 05-February-26			Bond Future	7.3387	7.3388	102.4609	102.4604	134,898
13/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7082.0000	7081.5500	7.0820	7.0816	0
13/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2030 On 07-May-26			Bond Future	7.3552	7.3553	104.2805	104.2799	49,369
13/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	374.9100	377.1100	0.3749	0.3771	1,000
13/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	847.6400	850.3900	0.8476	0.8504	0
13/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1411.7200	1413.7600	1.4117	1.4138	1,000
13/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	267.4700	270.0600	0.2675	0.2701	0
13/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1978.5000	1980.0800	1.9785	1.9801	0
13/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	164.4500	166.5800	0.1645	0.1666	1,000
13/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6359.1700	6358.8600	6.3592	6.3589	0
13/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	6.2100	6.4500	0.0062	0.0065	0
13/01/2026	2030 On 06-August-26			Bond Future	7.3712	7.3714	102.1501	102.1494	19,282
13/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	552.4500	554.0100	0.5525	0.5540	1,000
13/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1045.0000	1047.2300	1.0450	1.0472	0
13/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1515.4800	1517.0300	1.5155	1.5170	1,000
13/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	489.5500	491.7700	0.4896	0.4918	0
13/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2364.6900	2365.9000	2.3647	2.3659	0
13/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	292.3000	294.1800	0.2923	0.2942	1,000
13/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5500.9800	5501.0400	5.5010	5.5010	0
13/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	54.6200	55.3500	0.0546	0.0554	0
13/01/2026	2030 On 05-November-26			Bond Future	7.3899	7.3902	103.9212	103.9203	0
13/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3064.9200	3065.3700	3.0649	3.0654	0
13/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	259.1200	260.5100	0.2591	0.2605	0
13/01/2026	2030 On 04-February-27			Bond Future	7.4217	7.4222	101.7142	101.7130	0
13/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1696.9700	1697.4600	1.6970	1.6975	0
13/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	647.7500	649.4900	0.6478	0.6495	0
13/01/2026	2031 On 05-February-26			Bond Future	112.7114	112.7172	112.7114	112.7172	1,156
13/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	961.4500	968.1900	0.9615	0.9682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	10.0700	10.9500	0.0101	0.0110	0
13/01/2026	2031 On 07-May-26			Bond Future	114.7409	114.7467	114.7409	114.7467	736
13/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1048.7900	1054.8600	1.0488	1.0549	0
13/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	147.9000	148.1400	0.1479	0.1481	0
13/01/2026	2031 On 06-August-26			Bond Future	114.4214	114.4269	114.4214	114.4269	680
13/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	967.6500	972.6000	0.9677	0.9726	0
13/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	356.2200	355.7400	0.3562	0.3557	0
13/01/2026	2031 On 05-November-26			Bond Future	116.4324	116.4376	116.4324	116.4376	0
13/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4943.4700	4948.7300	4.9435	4.9487	0
13/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.1100	1.1200	0.0011	0.0011	0
13/01/2026	2031 On 04-February-27			Bond Future	116.0287	116.0330	116.0287	116.0330	0
13/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	704.1200	707.1500	0.7041	0.7072	0
13/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	855.3800	854.1200	0.8554	0.8541	0
13/01/2026	2032 On 05-February-26			Bond Future	7.7894	7.7847	105.2117	105.2345	85,907
13/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10781.2500	10804.0500	10.7813	10.8041	0
13/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2032 On 07-May-26			Bond Future	7.8219	7.8170	102.9213	102.9445	86,875
13/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10222.9800	10246.2500	10.2230	10.2463	0
13/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5.1400	5.2600	0.0051	0.0053	0
13/01/2026	2032 On 06-August-26			Bond Future	7.8550	7.8498	104.7756	104.7990	0
13/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9700.3300	9723.8700	9.7003	9.7239	0
13/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	42.1100	42.2500	0.0421	0.0423	0
13/01/2026	2032 On 05-November-26			Bond Future	7.8982	7.8928	102.4351	102.4586	0
13/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5660.5600	5682.8200	5.6606	5.6828	0
13/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	336.0400	334.7400	0.3360	0.3347	0
13/01/2026	2032 On 04-February-27			Bond Future	7.9531	7.9474	104.2081	104.2318	0
13/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3074.2900	3092.8300	3.0743	3.0928	0
13/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	898.8200	893.6300	0.8988	0.8936	0
13/01/2026	2033 On 05-February-26			Bond Future	142.2176	142.2245	142.2176	142.2245	2,698
13/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9337.6200	9344.4500	9.3376	9.3445	0
13/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2033 On 07-May-26			Bond Future	143.2212	143.2280	143.2212	143.2280	10,791
13/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8061.1500	8068.0200	8.0612	8.0680	0

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13/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2033 On 06-August-26			Bond Future	145.8364	145.8432	145.8364	145.8432	0
13/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	11586.4300	11593.1600	11.5864	11.5932	0
13/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2033 On 05-November-26			Bond Future	146.8209	146.8270	146.8209	146.8270	0
13/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	9560.9000	9567.0400	9.5609	9.5670	0
13/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2033 On 04-February-27			Bond Future	149.3989	149.4047	149.3989	149.4047	0
13/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	6688.8500	6694.7000	6.6889	6.6947	0
13/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2037 On 05-February-26			Bond Future	8.6998	8.7155	98.8359	98.7271	106,256
13/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6287.3800	6179.1900	6.2874	6.1792	0
13/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	1.1700	1.7300	0.0012	0.0017	11,500
13/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9074.4900	8965.7700	9.0745	8.9658	0
13/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	11,500
13/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12328.4900	12219.7400	12.3285	12.2197	0
13/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13754.0500	13645.3000	13.7541	13.6453	1,970
13/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15422.2000	15313.4500	15.4222	15.3135	0
13/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16293.3800	16184.6300	16.2934	16.1846	0
13/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16509.2000	16400.4500	16.5092	16.4005	1,030
13/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18935.5400	18826.7900	18.9355	18.8268	0
13/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21014.6400	20905.8900	21.0146	20.9059	0
13/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
13/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23257.7700	23149.0200	23.2578	23.1490	0
13/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
13/01/2026	2037 On 07-May-26			Bond Future	8.7561	8.7725	100.5911	100.4804	110,463
13/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2428.9700	2360.3500	2.4290	2.3604	1,500
13/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	792.7000	834.8000	0.7927	0.8348	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5091.4200	4998.8900	5.0914	4.9989	1,500
13/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	276.2800	294.4700	0.2763	0.2945	0
13/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8425.8900	8321.9600	8.4259	8.3220	0
13/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	87.7500	94.5400	0.0878	0.0945	1,500
13/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13503.8300	13394.6500	13.5038	13.3947	142
13/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	16.6800	18.2200	0.0167	0.0182	0
13/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15514.5100	15404.3600	15.5145	15.4044	0
13/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5.3200	5.8900	0.0053	0.0059	0
13/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21043.5100	20932.8000	21.0435	20.9328	0
13/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0800	0.0900	0.0001	0.0001	142
13/01/2026	2037 On 06-August-26			Bond Future	8.8155	8.8325	98.1436	98.0307	2,539
13/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7953.1000	7855.9000	7.9531	7.8559	2,541
13/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	362.2000	377.9000	0.3622	0.3779	0
13/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11681.4700	11575.9000	11.6815	11.5759	0
13/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	152.9800	160.3100	0.1530	0.1603	2,541
13/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14868.8100	14759.0700	14.8688	14.7591	0
13/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	57.6200	60.7800	0.0576	0.0608	2,541
13/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16979.4500	16867.9700	16.9795	16.8680	0
13/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	22.7500	24.1700	0.0228	0.0242	0
13/01/2026	2037 On 05-November-26			Bond Future	8.8753	8.8929	99.8451	99.7300	0
13/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4927.3900	4848.4600	4.9274	4.8485	4,490
13/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1210.6800	1246.8500	1.2107	1.2469	0
13/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8864.8800	8767.7700	8.8649	8.7678	0
13/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	536.9700	554.9600	0.5370	0.5550	4,490
13/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10909.8400	10807.4200	10.9098	10.8074	0
13/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	362.3400	375.0200	0.3623	0.3750	0
13/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12008.1700	11903.6500	12.0082	11.9037	0
13/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	296.3700	306.9500	0.2964	0.3070	4,490
13/01/2026	2037 On 04-February-27			Bond Future	8.9440	8.9624	97.3168	97.1994	0
13/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5122.2700	5044.8400	5.1223	5.0448	0
13/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1595.6100	1635.5700	1.5956	1.6356	0
13/01/2026	2038 On 05-February-26			Bond Future	155.5441	155.7898	155.5441	155.7898	2,657
13/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	12344.0900	12589.7800	12.3441	12.5898	0
13/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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13/01/2026	2038 On 07-May-26			Bond Future	158.3448	158.5947	158.3448	158.5947	663
13/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13814.7800	14064.7000	13.8148	14.0647	0
13/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2038 On 06-August-26			Bond Future	159.0441	159.2981	159.0441	159.2981	0
13/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	14324.0800	14578.0600	14.3241	14.5781	0
13/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2038 On 05-November-26			Bond Future	161.8399	162.0978	161.8399	162.0978	0
13/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	15529.9200	15787.8300	15.5299	15.7878	0
13/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2038 On 04-February-27			Bond Future	162.4594	162.7209	162.4594	162.7209	0
13/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8629.3500	8890.9000	8.6294	8.8909	0
13/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2040 On 05-February-26			Bond Future	9.0664	9.0821	99.7236	99.6005	79,908
13/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	621.6500	579.6200	0.6217	0.5796	13,500
13/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	749.4000	830.5100	0.7494	0.8305	0
13/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1352.3500	1278.7200	1.3524	1.2787	14,000
13/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	316.8200	366.3300	0.3168	0.3663	0
13/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2641.1400	2537.6200	2.6411	2.5376	0
13/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	84.4900	104.1100	0.0845	0.1041	13,500
13/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5504.2200	5382.9900	5.5042	5.3830	14,000
13/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	4.7300	6.6400	0.0047	0.0066	0
13/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8590.3300	8467.3100	8.5903	8.4673	0
13/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.1900	0.3100	0.0002	0.0003	14,000
13/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9339.8700	9216.7800	9.3399	9.2168	680
13/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.0900	0.1400	0.0001	0.0001	0
13/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	11991.1100	11867.9800	11.9911	11.8680	0
13/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	8,180
13/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14529.8000	14406.6600	14.5298	14.4067	0
13/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
13/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16603.2400	16480.1000	16.6032	16.4801	0
13/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18544.7200	18421.5800	18.5447	18.4216	475
13/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26116.9300	25993.7900	26.1169	25.9938	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
13/01/2026	2040 On 07-May-26			Bond Future	9.1282	9.1445	101.4947	101.3692	1,360
13/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11173.1500	11053.4400	11.1732	11.0534	1,460
13/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	74.0200	79.7600	0.0740	0.0798	0
13/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13795.5800	13673.1500	13.7956	13.6732	0
13/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	35.9600	38.9800	0.0360	0.0390	0
13/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17076.4900	16951.8500	17.0765	16.9519	0
13/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	7.9400	8.7500	0.0079	0.0088	0
13/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17366.6700	17241.9300	17.3667	17.2419	0
13/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	6.7400	7.4500	0.0067	0.0075	1,460
13/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19134.9600	19009.7900	19.1350	19.0098	0
13/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2.3400	2.6200	0.0023	0.0026	0
13/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20192.1500	20066.8500	20.1922	20.0669	0
13/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.1900	1.3400	0.0012	0.0013	1,460
13/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21873.6500	21748.2500	21.8737	21.7483	0
13/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.3700	0.4200	0.0004	0.0004	0
13/01/2026	2040 On 06-August-26			Bond Future	9.1931	9.2101	98.8129	98.6850	7,265
13/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19403.2700	19276.8900	19.4033	19.2769	0
13/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	24.2600	25.7700	0.0243	0.0258	0
13/01/2026	2040 On 05-November-26			Bond Future	9.2579	9.2754	100.5258	100.3955	0
13/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	5923.5400	5831.1300	5.9235	5.8311	2,300
13/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1238.5400	1276.4400	1.2385	1.2764	0
13/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10316.1600	10204.9100	10.3162	10.2049	0
13/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	563.7900	582.8500	0.5638	0.5829	2,300
13/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12585.6700	12468.9100	12.5857	12.4689	0
13/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	385.4300	398.9800	0.3854	0.3990	0
13/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13795.8200	13676.8800	13.7958	13.6769	0
13/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	318.0500	329.4200	0.3181	0.3294	2,300
13/01/2026	2040 On 04-February-27			Bond Future	9.3309	9.3491	97.7588	97.6259	0
13/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	5972.2800	5883.0400	5.9723	5.8830	0
13/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1729.9100	1773.5200	1.7299	1.7735	0
13/01/2026	2043 On 05-February-26			Bond Future	121.9190	121.9252	121.9190	121.9252	0
13/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12258.9600	12265.1800	12.2590	12.2652	0
13/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2043 On 07-May-26			Bond Future	124.1143	124.1206	124.1143	124.1206	0
13/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	12414.2702	12420.5610	12.4143	12.4206	0
13/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0102	0.0110	0.0000	0.0000	0
13/01/2026	2043 On 06-August-26			Bond Future	123.5363	123.5420	123.5363	123.5420	0
13/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	12657.3716	12663.1295	12.6574	12.6631	0
13/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.1116	1.1395	0.0011	0.0011	0
13/01/2026	2043 On 05-November-26			Bond Future	125.7073	125.7128	125.7073	125.7128	0
13/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12873.7595	12879.3912	12.8738	12.8794	0
13/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	6.5095	6.5912	0.0065	0.0066	0
13/01/2026	2043 On 04-February-27			Bond Future	125.0307	125.0351	125.0307	125.0351	0
13/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7668.8321	7674.1239	7.6688	7.6741	0
13/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	268.1221	268.9939	0.2681	0.2690	0
13/01/2026	2044 On 05-February-26			Bond Future	9.2964	9.3173	95.5069	95.3333	52,494
13/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5613.0200	5442.3900	5.6130	5.4424	0
13/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	6.4000	9.3500	0.0064	0.0094	0
13/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6140.4600	5968.7800	6.1405	5.9688	9,000
13/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	3.8400	5.7400	0.0038	0.0057	0
13/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12067.6700	11894.1000	12.0677	11.8941	9,000
13/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
13/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14385.4300	14211.8500	14.3854	14.2119	0
13/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
13/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15664.3800	15490.8000	15.6644	15.4908	0
13/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
13/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	15979.1000	15805.5200	15.9791	15.8055	0
13/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
13/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16354.1700	16180.5900	16.3542	16.1806	0
13/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2044 On 07-May-26		Call	Bond Future	1096.0800	1049.3700	1.0961	1.0494	0
13/01/2026	2044 On 07-May-26			Bond Future	9.3582	9.3797	97.2030	97.0262	67,785
13/01/2026	2044 On 07-May-26		Put	Bond Future	3893.1200	4023.1500	3.8931	4.0232	0
13/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5537.4600	5395.7200	5.5375	5.3957	0
13/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	467.2300	502.2300	0.4672	0.5022	15,000
13/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17265.0600	17089.9100	17.2651	17.0899	0
13/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	13.8500	15.4400	0.0139	0.0154	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2044 On 06-August-26			Bond Future	9.4228	9.4450	94.5691	94.3891	7,681
13/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20270.0700	20092.3000	20.2701	20.0923	0
13/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	30.5100	32.7700	0.0305	0.0328	0
13/01/2026	2044 On 05-November-26			Bond Future	9.4867	9.5096	96.2085	96.0251	0
13/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13714.6800	13550.9600	13.7147	13.5510	0
13/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	479.2000	498.8900	0.4792	0.4989	0
13/01/2026	2044 On 04-February-27			Bond Future	9.5580	9.5817	93.4918	93.3050	0
13/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6554.7100	6426.7300	6.5547	6.4267	0
13/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1831.7900	1890.6600	1.8318	1.8907	0
13/01/2026	2046 On 05-February-26			Bond Future	138.2839	139.2104	138.2839	139.2104	4,439
13/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16633.8600	17560.4200	16.6339	17.5604	0
13/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2046 On 07-May-26			Bond Future	138.4875	139.4307	138.4875	139.4307	14,011
13/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13537.4500	14480.6800	13.5375	14.4807	0
13/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2046 On 06-August-26			Bond Future	141.0162	141.9763	141.0162	141.9763	0
13/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18636.2100	19596.2900	18.6362	19.5963	0
13/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2046 On 05-November-26			Bond Future	141.1746	142.1509	141.1746	142.1509	0
13/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15694.5700	16670.8500	15.6946	16.6709	0
13/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2046 On 04-February-27			Bond Future	143.6525	144.6454	143.6525	144.6454	0
13/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12562.4500	13555.3900	12.5625	13.5554	0
13/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2050 On 05-February-26			Bond Future	140.4235	140.4299	140.4235	140.4299	2,608
13/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	17603.4800	17609.9100	17.6035	17.6099	0
13/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2050 On 07-May-26			Bond Future	142.9520	142.9584	142.9520	142.9584	14,137
13/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	18881.9900	18888.4200	18.8820	18.8884	0
13/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2050 On 06-August-26			Bond Future	143.1205	143.1268	143.1205	143.1268	0
13/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	19850.5300	19856.7600	19.8505	19.8568	0
13/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	2050 On 05-November-26			Bond Future	145.6365	145.6426	145.6365	145.6426	0
13/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	21796.5100	21802.6100	21.7965	21.8026	0
13/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	2050 On 04-February-27			Bond Future	145.7168	145.7220	145.7168	145.7220	0
13/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	13326.7700	13331.9700	13.3268	13.3320	0
13/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	AL37 On 05-February-26			Index Future	1267.4300	1267.5910	1267.4300	1,267.5910	0
13/01/2026	AL37 On 07-May-26			Index Future	1289.9400	1290.1030	1289.9400	1,290.1030	0
13/01/2026	AL37 On 06-August-26			Index Future	1312.9400	1313.1040	1312.9400	1,313.1040	0
13/01/2026	AL37 On 05-November-26			Index Future	1335.9910	1336.1540	1335.9910	1,336.1540	0
13/01/2026	AL37 On 04-February-27			Index Future	1359.1690	1359.3320	1359.1690	1,359.3320	0
13/01/2026	AL7T On 05-February-26			Index Future	1627.7770	1626.8290	1627.7770	1,626.8290	0
13/01/2026	AL7T On 07-May-26			Index Future	1656.6870	1655.7220	1656.6870	1,655.7220	0
13/01/2026	AL7T On 06-August-26			Index Future	1686.2260	1685.2410	1686.2260	1,685.2410	0
13/01/2026	AL7T On 05-November-26			Index Future	1715.8300	1714.8240	1715.8300	1,714.8240	0
13/01/2026	AL7T On 04-February-27			Index Future	1745.5990	1744.5710	1745.5990	1,744.5710	0
13/01/2026	ALBI On 05-February-26			Index Future	1372.0100	1370.9820	1372.0100	1,370.9820	79
13/01/2026	ALBI On 07-May-26			Index Future	1396.3780	1395.3310	1396.3780	1,395.3310	0
13/01/2026	ALBI On 06-August-26			Index Future	1421.2760	1420.2080	1421.2760	1,420.2080	0
13/01/2026	ALBI On 05-November-26			Index Future	1446.2280	1445.1380	1446.2280	1,445.1380	0
13/01/2026	ALBI On 04-February-27			Index Future	1471.3190	1470.2070	1471.3190	1,470.2070	0
13/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	ES33 On 05-February-26			Bond Future	8.8097	8.8155	95.9144	95.8839	0
13/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12718.9500	12688.4600	12.7190	12.6885	0
13/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	ES33 On 07-May-26			Bond Future	8.8774	8.8836	93.8484	93.8173	0
13/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12967.8400	12936.7400	12.9678	12.9367	0
13/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	ES33 On 06-August-26			Bond Future	8.9477	8.9541	95.5619	95.5300	0
13/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13693.2500	13661.4000	13.6933	13.6614	0
13/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	ES33 On 05-November-26			Bond Future	9.0312	9.0380	93.4496	93.4170	0
13/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8121.2100	8088.5600	8.1212	8.0886	0
13/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	ES33 On 04-February-27			Bond Future	9.1302	9.1375	95.0881	95.0546	0
13/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2591.5100	2558.0000	2.5915	2.5580	0
13/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	ES42 On 05-February-26			Bond Future	9.5033	9.5242	94.2863	94.1257	0
13/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15686.5600	15525.9800	15.6866	15.5260	0
13/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	ES42 On 07-May-26			Bond Future	9.5703	9.5919	91.7197	91.5562	0
13/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17078.3200	16914.7500	17.0783	16.9148	0
13/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	ES42 On 06-August-26			Bond Future	9.6379	9.6602	93.3941	93.2274	0
13/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18919.7400	18753.0300	18.9197	18.7530	0
13/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	ES42 On 05-November-26			Bond Future	9.7115	9.7346	90.7717	90.6018	0
13/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12806.8900	12637.0300	12.8069	12.6370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	ES42 On 04-February-27			Bond Future	9.7922	9.8161	92.3618	92.1886	0
13/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3501.8600	3328.7200	3.5019	3.3287	0
13/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	GOVI On 05-February-26			GOVI	1346.6620	1345.6300	1346.6620	1,345.6300	605
13/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1966620.0000	1956300.0000	196.6620	195.6300	0
13/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	GOVI On 07-May-26			GOVI	1370.5800	1369.5280	1370.5800	1,369.5280	42
13/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1935800.0000	1925280.0000	193.5800	192.5280	0
13/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	GOVI On 06-August-26			GOVI	1395.0170	1393.9450	1395.0170	1,393.9450	0
13/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2060170.0000	2049450.0000	206.0170	204.9450	0
13/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	GOVI On 05-November-26			GOVI	1419.5090	1418.4150	1419.5090	1,418.4150	0
13/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1425090.0000	1414150.0000	142.5090	141.4150	0
13/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	GOVI On 04-February-27			GOVI	1444.1360	1443.0200	1444.1360	1,443.0200	0
13/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	751360.0000	740200.0000	75.1360	74.0200	0
13/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/01/2026	I258 On 05-February-26			Bond Future	127.8111	127.8177	127.8111	127.8177	0
13/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	16161.0600	16167.7200	16.1611	16.1677	0
13/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	I258 On 07-May-26			Bond Future	130.1125	130.1192	130.1125	130.1192	0
13/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	16382.7209	16389.3631	16.3827	16.3894	0
13/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.1909	0.2031	0.0002	0.0002	0
13/01/2026	I258 On 06-August-26			Bond Future	129.6441	129.6503	129.6441	129.6503	0
13/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	16702.1829	16708.4873	16.7022	16.7085	0
13/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	8.0529	8.2173	0.0081	0.0082	0
13/01/2026	I258 On 05-November-26			Bond Future	131.9226	131.9284	131.9226	131.9284	0
13/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	17007.0989	17013.2609	17.0071	17.0133	0
13/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	34.5489	34.9109	0.0345	0.0349	0
13/01/2026	I258 On 04-February-27			Bond Future	131.3551	131.3600	131.3551	131.3600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	12796.4785	12802.7475	12.7965	12.8027	0
13/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	341.3985	342.7975	0.3414	0.3428	0
13/01/2026	IGOV On 05-February-26			Index Future	429.8570	430.5760	429.8570	430.5760	242
13/01/2026	IGOV On 07-May-26			Index Future	437.5980	438.3290	437.5980	438.3290	8
13/01/2026	IGOV On 06-August-26			Index Future	445.5050	446.2480	445.5050	446.2480	0
13/01/2026	IGOV On 05-November-26			Index Future	453.4290	454.1840	453.4290	454.1840	0
13/01/2026	IGOV On 04-February-27			Index Future	461.3960	462.1640	461.3960	462.1640	0
13/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/01/2026	R033 On 05-February-26			Bond Future	7.9306	7.9259	114.7473	114.7740	10,458
13/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13537.5400	13564.2200	13.5375	13.5642	0
13/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
13/01/2026	R033 On 07-May-26			Bond Future	7.9676	7.9627	111.7431	111.7702	0
13/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12506.3600	12534.3100	12.5064	12.5343	0
13/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	51.4800	52.3600	0.0515	0.0524	0
13/01/2026	R033 On 06-August-26			Bond Future	8.0052	8.0001	113.7563	113.7837	0
13/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11625.8100	11654.1700	11.6258	11.6542	0
13/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	323.7600	324.7200	0.3238	0.3247	0
13/01/2026	R033 On 05-November-26			Bond Future	8.0522	8.0469	110.6894	110.7170	0
13/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7363.5500	7389.5100	7.3636	7.3895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	951.0400	949.4100	0.9510	0.9494	0
13/01/2026	R033 On 04-February-27			Bond Future	8.1099	8.1044	112.6048	112.6326	0
13/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4788.8900	4810.7200	4.7889	4.8107	0
13/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2115.0000	2109.0700	2.1150	2.1091	0
13/01/2026	R035 On 05-February-26			Bond Future	8.3035	8.3091	107.5749	107.5389	56,479
13/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1163.4300	1147.1600	1.1634	1.1472	0
13/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	227.8600	247.6100	0.2279	0.2476	16,000
13/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2193.3700	2165.9600	2.1934	2.1660	350
13/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	61.0900	69.7000	0.0611	0.0697	0
13/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3446.4400	3413.0900	3.4464	3.4131	0
13/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	12.5800	15.2500	0.0126	0.0153	0
13/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5196.9000	5161.3000	5.1969	5.1613	0
13/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	1.2900	1.7100	0.0013	0.0017	350
13/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5853.7700	5817.9500	5.8538	5.8180	0
13/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.5400	0.7400	0.0005	0.0007	16,000
13/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8138.8100	8102.8100	8.1388	8.1028	0
13/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	350
13/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11133.2500	11097.2300	11.1333	11.0972	250
13/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12611.0300	12575.0100	12.6110	12.5750	2,000
13/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13845.2500	13809.2300	13.8453	13.8092	0
13/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
13/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14480.3600	14444.3400	14.4804	14.4443	0
13/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15265.8600	15229.8400	15.2659	15.2298	2,000
13/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15577.4800	15541.4600	15.5775	15.5415	0
13/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16452.4500	16416.4300	16.4525	16.4164	0
13/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
13/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22633.9700	22597.9500	22.6340	22.5980	0
13/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
13/01/2026	R035 On 07-May-26			Bond Future	8.3470	8.3529	104.9845	104.9478	60,404

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1076.7900	1065.3900	1.0768	1.0654	1,000
13/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1435.6700	1460.9900	1.4357	1.4610	0
13/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3211.1500	3187.4500	3.2112	3.1875	1,000
13/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	477.8300	490.8500	0.4778	0.4909	0
13/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5377.0700	5347.2100	5.3771	5.3472	0
13/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	197.2000	204.0600	0.1972	0.2041	1,000
13/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7798.0100	7764.6300	7.7980	7.7646	250
13/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	78.3600	81.7000	0.0784	0.0817	0
13/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7908.1400	7874.6400	7.9081	7.8746	200
13/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	75.1000	78.3200	0.0751	0.0783	0
13/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8183.3300	8149.5700	8.1833	8.1496	350
13/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	67.5900	70.5500	0.0676	0.0706	0
13/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10530.3200	10495.0400	10.5303	10.4950	0
13/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	28.2100	29.6500	0.0282	0.0297	250
13/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10638.3000	10602.9800	10.6383	10.6030	0
13/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	27.1200	28.5200	0.0271	0.0285	200
13/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10907.7200	10872.2900	10.9077	10.8723	0
13/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	24.6100	25.9000	0.0246	0.0259	350
13/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13187.7300	13151.5600	13.1877	13.1516	0
13/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	8.9100	9.4600	0.0089	0.0095	250
13/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13292.0700	13255.8700	13.2921	13.2559	0
13/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	8.3200	8.8400	0.0083	0.0088	200
13/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13552.3700	13516.1000	13.5524	13.5161	0
13/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	6.9900	7.4400	0.0070	0.0074	350
13/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14328.3300	14291.8900	14.3283	14.2919	0
13/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	4.0900	4.3700	0.0041	0.0044	0
13/01/2026	R035 On 06-August-26			Bond Future	8.3921	8.3982	106.8762	106.8386	56
13/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1409.6800	1396.9900	1.4097	1.3970	1,000
13/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2038.0000	2062.8200	2.0380	2.0628	0
13/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3016.3000	2995.6800	3.0163	2.9957	350
13/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1091.2500	1108.1400	1.0913	1.1081	0
13/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3372.4800	3350.5700	3.3725	3.3506	1,000
13/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	970.3400	985.9400	0.9703	0.9859	0
13/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4991.5000	4964.9600	4.9915	4.9650	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	594.0800	605.0500	0.5941	0.6051	0
13/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5389.4400	5362.0100	5.3894	5.3620	0
13/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	530.0400	540.1200	0.5300	0.5401	350
13/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5439.4700	5411.9400	5.4395	5.4119	250
13/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	522.5300	532.5100	0.5225	0.5325	0
13/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6300.3900	6271.2000	6.3004	6.2712	0
13/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	411.8000	420.1200	0.4118	0.4201	1,000
13/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7533.1600	7502.0600	7.5332	7.5021	0
13/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	294.1100	300.5200	0.2941	0.3005	200
13/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7946.5100	7914.8700	7.9465	7.9149	0
13/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	262.7700	268.6400	0.2628	0.2686	350
13/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7998.2100	7966.5000	7.9982	7.9665	0
13/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	259.0700	264.8700	0.2591	0.2649	250
13/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10122.7700	10088.9700	10.1228	10.0890	0
13/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	148.2100	151.9200	0.1482	0.1519	200
13/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10587.7900	10553.6500	10.5878	10.5537	0
13/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	131.7600	135.1300	0.1318	0.1351	250
13/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14820.9800	14784.3500	14.8210	14.7844	0
13/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	25.5900	26.4700	0.0256	0.0265	0
13/01/2026	R035 On 05-November-26			Bond Future	8.4480	8.4544	104.2308	104.1925	0
13/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3475.0200	3453.6800	3.4750	3.4537	200
13/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1397.5200	1414.5600	1.3975	1.4146	0
13/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5716.2200	5688.9900	5.7162	5.6890	0
13/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	780.4000	791.5500	0.7804	0.7916	200
13/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8129.3500	8098.1200	8.1294	8.0981	0
13/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	439.7900	446.9400	0.4398	0.4469	200
13/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9261.6700	9229.1000	9.2617	9.2291	0
13/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	339.3200	345.1300	0.3393	0.3451	0
13/01/2026	R035 On 04-February-27			Bond Future	8.5142	8.5209	106.0355	105.9961	0
13/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4246.8800	4222.8900	4.2469	4.2229	0
13/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1356.2800	1371.6800	1.3563	1.3717	0
13/01/2026	R038 On 05-February-26			Bond Future	8.8415	8.8472	118.9002	118.8538	3,763
13/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18614.9200	18568.5400	18.6149	18.5685	0
13/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R038 On 07-May-26			Bond Future	8.9008	8.9067	115.5287	115.4813	2,395
13/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17686.7000	17639.8500	17.6867	17.6399	0
13/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	7.2600	7.7400	0.0073	0.0077	0
13/01/2026	R038 On 06-August-26			Bond Future	8.9615	8.9677	117.6100	117.5617	0
13/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19286.6700	19239.5300	19.2867	19.2395	0
13/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	33.6200	34.7600	0.0336	0.0348	0
13/01/2026	R038 On 05-November-26			Bond Future	9.0292	9.0356	114.1688	114.1194	0
13/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12338.7600	12296.0200	12.3388	12.2960	0
13/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	375.8900	382.5400	0.3759	0.3825	0
13/01/2026	R038 On 04-February-27			Bond Future	9.1055	9.1123	116.1442	116.0936	0
13/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5640.8200	5611.0800	5.6408	5.6111	0
13/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2021.9700	2042.8200	2.0220	2.0428	0
13/01/2026	R053 On 05-February-26			Bond Future	9.0686	9.0792	129.8714	129.7418	12,801
13/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24537.6600	24408.0300	24.5377	24.4080	0
13/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R053 On 07-May-26			Bond Future	9.1169	9.1279	126.3177	126.1856	66,329
13/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25555.0000	25423.9500	25.5550	25.4240	0
13/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	12.4900	13.5200	0.0125	0.0135	0
13/01/2026	R053 On 06-August-26			Bond Future	9.1659	9.1772	128.5935	128.4588	0
13/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29517.0600	29384.0900	29.5171	29.3841	0
13/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	34.8500	36.5600	0.0349	0.0366	0
13/01/2026	R053 On 05-November-26			Bond Future	9.2190	9.2307	124.9648	124.8276	0
13/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	20767.5100	20644.7000	20.7675	20.6447	0
13/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	578.4300	592.8700	0.5784	0.5929	0
13/01/2026	R053 On 04-February-27			Bond Future	9.2776	9.2896	127.1271	126.9871	0
13/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10181.4200	10084.1700	10.1814	10.0842	0
13/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2327.5700	2370.2900	2.3276	2.3703	0
13/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
13/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	39.5600	40.4100	0.0396	0.0404	0
13/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	39.5600	40.4100	0.0396	0.0404	0
13/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
13/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	88.1300	88.5200	0.0881	0.0885	0
13/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	88.1300	88.5200	0.0881	0.0885	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
13/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	80.6000	80.7900	0.0806	0.0808	0
13/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	80.6000	80.7900	0.0806	0.0808	0
13/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
13/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	47.9600	48.0400	0.0480	0.0480	0
13/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	47.9600	48.0400	0.0480	0.0480	0
13/01/2026	R202 On 05-February-26			Bond Future	291.8670	292.8704	291.8670	292.8704	565
13/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14046.9500	15050.3800	14.0470	15.0504	0
13/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R202 On 07-May-26			Bond Future	297.1223	298.1436	297.1223	298.1436	772
13/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19572.3000	20593.6100	19.5723	20.5936	0
13/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R202 On 06-August-26			Bond Future	297.1494	298.1891	297.1494	298.1891	0
13/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18289.4300	19329.0700	18.2894	19.3291	0
13/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R202 On 05-November-26			Bond Future	302.3731	303.4304	302.3731	303.4304	0
13/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	21913.1300	22970.4000	21.9131	22.9704	0
13/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R202 On 04-February-27			Bond Future	302.2039	303.2780	302.2039	303.2780	0
13/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7473.9300	8548.0100	7.4739	8.5480	0
13/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R209 On 05-February-26			Bond Future	8.5031	8.5087	87.1678	87.1341	34,866
13/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13155.9800	13122.3000	13.1560	13.1223	0
13/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R209 On 07-May-26			Bond Future	8.5496	8.5554	85.5653	85.5309	6,551
13/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13399.8000	13365.7200	13.3998	13.3657	0
13/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4.3800	4.6700	0.0044	0.0047	0
13/01/2026	R209 On 06-August-26			Bond Future	8.5973	8.6033	87.1069	87.0718	3,673
13/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14461.5800	14427.2200	14.4616	14.4272	0
13/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	21.2100	21.9400	0.0212	0.0219	0
13/01/2026	R209 On 05-November-26			Bond Future	8.6516	8.6579	85.4679	85.4320	0
13/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9193.3400	9162.6800	9.1933	9.1627	0
13/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	312.4700	317.7100	0.3125	0.3177	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R209 On 04-February-27			Bond Future	8.7139	8.7205	86.9476	86.9108	0
13/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4443.0700	4420.5500	4.4431	4.4206	0
13/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1350.5300	1364.8000	1.3505	1.3648	0
13/01/2026	R210 On 05-February-26			Bond Future	258.0971	258.0822	258.0971	258.0822	534
13/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4997.0900	4982.2300	4.9971	4.9822	0
13/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R210 On 07-May-26			Bond Future	259.2785	259.2632	259.2785	259.2632	918
13/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3878.4700	3863.1900	3.8785	3.8632	0
13/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R210 On 06-August-26			Bond Future	264.0129	263.9969	264.0129	263.9969	0
13/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4172.8600	4156.9400	4.1729	4.1569	0
13/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R210 On 05-November-26			Bond Future	265.1366	265.1190	265.1366	265.1190	0
13/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11806.6400	11788.9500	11.8066	11.7890	0
13/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R210 On 04-February-27			Bond Future	269.7909	269.7722	269.7909	269.7722	0
13/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3760.8900	3742.1800	3.7609	3.7422	0
13/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R213 On 05-February-26			Bond Future	7.5679	7.5631	100.7990	100.8184	18,604
13/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8928.7800	8948.1800	8.9288	8.9482	0
13/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R213 On 07-May-26			Bond Future	7.5890	7.5840	99.0392	99.0589	65,316
13/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8200.4600	8220.2500	8.2005	8.2203	0
13/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	6.0100	6.1400	0.0060	0.0061	0
13/01/2026	R213 On 06-August-26			Bond Future	7.6096	7.6043	100.8237	100.8436	0
13/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7456.4800	7476.4400	7.4565	7.4764	0
13/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	48.8800	48.9700	0.0489	0.0490	0
13/01/2026	R213 On 05-November-26			Bond Future	7.6464	7.6408	99.0242	99.0442	0
13/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4165.8100	4184.2600	4.1658	4.1843	0
13/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	330.9600	329.4400	0.3310	0.3294	0
13/01/2026	R213 On 04-February-27			Bond Future	7.6969	7.6909	100.7392	100.7592	0
13/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2275.3600	2290.4600	2.2754	2.2905	0
13/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	793.0600	788.1000	0.7931	0.7881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R214 On 05-February-26			Bond Future	9.1109	9.1317	81.7606	81.6179	11,294
13/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	12985.4300	12842.7500	12.9854	12.8428	0
13/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R214 On 07-May-26			Bond Future	9.1644	9.1859	79.9162	79.7709	30,864
13/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	13984.7200	13840.8000	13.9847	13.8408	0
13/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	11.9400	13.3100	0.0119	0.0133	0
13/01/2026	R214 On 06-August-26			Bond Future	9.2196	9.2417	81.3561	81.2082	0
13/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15767.5000	15622.1400	15.7675	15.6221	0
13/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	37.1800	39.8100	0.0372	0.0398	0
13/01/2026	R214 On 05-November-26			Bond Future	9.2819	9.3048	79.4723	79.3215	0
13/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10500.4100	10366.1100	10.5004	10.3661	0
13/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	379.2600	395.7400	0.3793	0.3957	0
13/01/2026	R214 On 04-February-27			Bond Future	9.3519	9.3755	80.8483	80.6947	0
13/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5070.5200	4968.2800	5.0705	4.9683	0
13/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1613.7400	1665.0900	1.6137	1.6651	0
13/01/2026	R248 On 05-February-26			Bond Future	9.2407	9.2615	99.3454	99.1585	98,903
13/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	39.6600	34.7700	0.0397	0.0348	1,940
13/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3187.2800	3369.3500	3.1873	3.3694	0
13/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1773.1800	1653.7500	1.7732	1.6538	1,940
13/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	356.0600	423.5900	0.3561	0.4236	0
13/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2485.8000	2343.4800	2.4858	2.3435	0
13/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	196.3100	240.9500	0.1963	0.2410	0
13/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3650.1400	3485.1400	3.6501	3.4851	12,500
13/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	76.3400	98.3000	0.0763	0.0983	0
13/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5666.2100	5485.0100	5.6662	5.4850	0
13/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	14.6100	20.3700	0.0146	0.0204	1,940
13/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6468.8800	6285.2000	6.4689	6.2852	0
13/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	7.4600	10.7400	0.0075	0.0107	0
13/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10187.6100	10000.8400	10.1876	10.0008	0
13/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.3000	0.4900	0.0003	0.0005	0
13/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17037.8900	16850.9300	17.0379	16.8509	0
13/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R248 On 07-May-26			Bond Future	9.2933	9.3148	96.6723	96.4819	169,259
13/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18207.5100	18018.8700	18.2075	18.0189	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	15.4900	17.2600	0.0155	0.0173	0
13/01/2026	R248 On 06-August-26			Bond Future	9.3475	9.3696	98.4142	98.2202	0
13/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21597.7200	21406.1600	21.5977	21.4062	0
13/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	32.7600	35.2000	0.0328	0.0352	0
13/01/2026	R248 On 05-November-26			Bond Future	9.4079	9.4307	95.6854	95.4878	0
13/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14922.7100	14744.6600	14.9227	14.7447	0
13/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	462.1000	481.6100	0.4621	0.4816	0
13/01/2026	R248 On 04-February-27			Bond Future	9.4753	9.4988	97.3418	97.1406	0
13/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7247.6400	7109.9800	7.2476	7.1100	0
13/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2046.0600	2109.6300	2.0461	2.1096	0
13/01/2026	R2R9 On 05-February-26			Bond Future	9.0020	9.0027	110.2338	110.2283	0
13/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97243.2800	97237.7800	97.2433	97.2378	0
13/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R2R9 On 07-May-26			Bond Future	9.0631	9.0638	107.2135	107.2078	0
13/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96363.7800	96358.0600	96.3638	96.3581	0
13/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R2R9 On 06-August-26			Bond Future	9.1258	9.1265	109.1450	109.1391	0
13/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96025.4700	96019.6200	96.0255	96.0196	0
13/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R2R9 On 05-November-26			Bond Future	9.1949	9.1957	106.0611	106.0548	0
13/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95091.0000	95084.7200	95.0910	95.0847	0
13/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R2R9 On 04-February-27			Bond Future	9.2722	9.2731	107.8962	107.8895	0
13/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5873.0400	5871.7100	5.8730	5.8717	0
13/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1429.3800	1434.7200	1.4294	1.4347	0
13/01/2026	R4R2 On 05-February-26			Bond Future	9.1922	9.2080	111.4450	111.3057	1,937
13/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98169.7500	98030.4700	98.1698	98.0305	0
13/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R4R2 On 07-May-26			Bond Future	9.2537	9.2700	108.3202	108.1784	0
13/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97231.0700	97089.2600	97.2311	97.0893	0
13/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R4R2 On 06-August-26			Bond Future	9.3166	9.3335	110.2717	110.1271	0
13/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96854.4400	96709.8200	96.8544	96.7098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R4R2 On 05-November-26			Bond Future	9.3852	9.4027	107.0812	106.9339	0
13/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95858.6200	95711.3200	95.8586	95.7113	0
13/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	R4R2 On 04-February-27			Bond Future	9.4611	9.4793	108.9340	108.7838	0
13/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6813.5300	6706.6000	6.8135	6.7066	0
13/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1487.8800	1531.1800	1.4879	1.5312	0
13/01/2026	RR87 On 05-February-26			Bond Future	6.9100	6.9100	105.2849	105.2849	0
13/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	RR87 On 07-May-26			Bond Future	6.8100	6.8100	103.0247	103.0247	0
13/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	RR88 On 05-February-26			Bond Future	6.8900	6.8900	108.5801	108.5801	0
13/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	RR88 On 07-May-26			Bond Future	6.8400	6.8400	106.3739	106.3739	0
13/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0