



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: 16/01/2026 TO: 16/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/01/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/01/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/01/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/01/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/01/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/01/2026	2029 On 05-February-26			Bond Future	144.65		144.8206	144.6531	144.8206	1,850.00
16/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4543		5	5	5	0.00
16/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
16/01/2026	2029 On 07-May-26			Bond Future	145.78		145.9737	145.7752	145.9737	3,035.00
16/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	3955		4	4	4	0.00
16/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
16/01/2026	2029 On 06-August-26			Bond Future	148.42		148.6401	148.4209	148.6401	0.00
16/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4321		5	4	5	0.00
16/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
16/01/2026	2029 On 05-November-26			Bond Future	149.53		149.7781	149.5311	149.7781	0.00
16/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	1971		2	2	2	0.00
16/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2029 On 04-February-27			Bond Future	152.11	152.4094	152.1107	152.4094	0.00
16/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2391	3	2	3	0.00
16/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2030 On 05-February-26			Bond Future	7.39	102.4101	102.2837	102.4101	105,800.00
16/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	6905	7	7	7	0.00
16/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2030 On 07-May-26			Bond Future	7.42	104.2291	104.0806	104.2291	49,369.00
16/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6160	6	6	6	0.00
16/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1241	1	1	1	1,000.00
16/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1794	2	2	2	0.00
16/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	282	0	0	0	1,000.00
16/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	296	0	0	0	0.00
16/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	180	0	0	0	1,000.00
16/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	955	1	1	1	0.00
16/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	7	0	0	0	0.00
16/01/2026	2030 On 06-August-26			Bond Future	7.44	102.0983	101.9351	102.0983	48,380.00
16/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5294	5	5	5	0.00
16/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	457	1	0	1	1,000.00
16/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1361	1	1	1	1,000.00
16/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2186	2	2	2	0.00
16/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	329	0	0	0	1,000.00
16/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	550	1	1	1	0.00
16/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1164	1	1	1	0.00
16/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	62	0	0	0	0.00
16/01/2026	2030 On 05-November-26			Bond Future	7.47	103.8696	103.6871	103.8696	0.00
16/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	2910	3	3	3	0.00
16/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	338	0	0	0	0.00
16/01/2026	2030 On 04-February-27			Bond Future	7.52	101.6629	101.4444	101.6629	0.00
16/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1584	2	2	2	0.00
16/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	805	1	1	1	0.00
16/01/2026	2031 On 05-February-26			Bond Future	112.52	112.5363	112.5239	112.5363	1,156.00
16/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	782	1	1	1	0.00
16/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	18	0	0	0	0.00
16/01/2026	2031 On 07-May-26			Bond Future	114.53	114.5630	114.5286	114.5630	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	890	1	1	1	0.00
16/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	201	0	0	0	0.00
16/01/2026	2031 On 06-August-26			Bond Future	114.19	114.2409	114.1925	114.2409	842.00
16/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	836	1	1	1	0.00
16/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	453	0	0	0	0.00
16/01/2026	2031 On 05-November-26			Bond Future	116.18	116.2498	116.1821	116.2498	0.00
16/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	4694	5	5	5	0.00
16/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
16/01/2026	2031 On 04-February-27			Bond Future	115.74	115.8443	115.7386	115.8443	0.00
16/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	600	1	1	1	0.00
16/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	1042	1	1	1	0.00
16/01/2026	2032 On 05-February-26			Bond Future	7.85	104.9976	104.8962	104.9976	84,128.00
16/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	10466	11	10	11	0.00
16/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2032 On 07-May-26			Bond Future	7.89	102.7037	102.5807	102.7037	89,512.00
16/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	9884	10	10	10	0.00
16/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	7	0	0	0	0.00
16/01/2026	2032 On 06-August-26			Bond Future	7.93	104.5547	104.4174	104.5547	0.00
16/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9354	9	9	9	0.00
16/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	54	0	0	0	0.00
16/01/2026	2032 On 05-November-26			Bond Future	7.99	102.2113	102.0550	102.2113	0.00
16/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5337	5	5	5	0.00
16/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	393	0	0	0	0.00
16/01/2026	2032 On 04-February-27			Bond Future	8.05	103.9816	103.7899	103.9816	0.00
16/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	2882	3	3	3	0.00
16/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	1125	1	1	1	0.00
16/01/2026	2033 On 05-February-26			Bond Future	141.58	141.8697	141.5821	141.8697	2,698.00
16/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	8702	9	9	9	0.00
16/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2033 On 07-May-26			Bond Future	142.55	142.8675	142.5475	142.8675	10,791.00
16/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	7387	8	7	8	0.00
16/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2033 On 06-August-26			Bond Future	145.13	145.4771	145.1346	145.4771	0.00
16/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	10885	11	11	11	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
16/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2033 On 05-November-26			Bond Future	146.08	146.4567	146.0847	146.4567	0.00
16/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	8825	9	9	9	0.00
16/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2033 On 04-February-27			Bond Future	148.61	149.0297	148.6051	149.0297	0.00
16/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	5895	6	6	6	0.00
16/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2037 On 05-February-26			Bond Future	8.72	99.0616	98.7137	99.0616	105,521.00
16/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15300	16	15	16	0.00
16/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	20893	21	21	21	0.00
16/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	13632	14	14	14	1,970.00
16/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	18813	19	19	19	0.00
16/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16171	17	16	17	0.00
16/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12206	13	12	13	0.00
16/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23136	23	23	23	0.00
16/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16387	17	16	17	1,030.00
16/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	8952	9	9	9	0.00
16/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6165	7	6	7	0.00
16/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	1	0	0	0	11,500.00
16/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
16/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
16/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
16/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2037 On 07-May-26			Bond Future	8.78	100.8211	100.4480	100.8211	111,198.00
16/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15371	16	15	16	0.00
16/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	20900	21	21	21	0.00
16/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13361	14	13	14	142.00
16/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2418	3	2	3	1,500.00
16/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5019	5	5	5	1,500.00

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16/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8308	9	8	9	0.00
16/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	113	0	0	0	1,500.00
16/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	347	0	0	0	0.00
16/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	925	1	1	1	0.00
16/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
16/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	17	0	0	0	0.00
16/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5	0	0	0	0.00
16/01/2026	2037 On 06-August-26			Bond Future	8.84	98.3784	97.9868	98.3784	2,539.00
16/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	16825	17	17	17	0.00
16/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	14717	15	15	15	0.00
16/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	11573	12	12	12	0.00
16/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	7886	8	8	8	2,541.00
16/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	201	0	0	0	2,541.00
16/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	452	0	0	0	0.00
16/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	63	0	0	0	2,541.00
16/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	25	0	0	0	0.00
16/01/2026	2037 On 05-November-26			Bond Future	8.90	100.0849	99.6708	100.0849	0.00
16/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	10824	11	11	11	0.00
16/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	11893	12	12	12	0.00
16/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	8804	9	9	9	0.00
16/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	4949	5	5	5	4,490.00
16/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	650	1	1	1	4,490.00
16/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1407	1	1	1	0.00
16/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	356	0	0	0	4,490.00
16/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	451	0	0	0	0.00
16/01/2026	2037 On 04-February-27			Bond Future	8.98	97.5618	97.1090	97.5618	0.00
16/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	4965	5	5	5	0.00
16/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1647	2	2	2	0.00
16/01/2026	2038 On 05-February-26			Bond Future	155.18	154.9610	155.1822	154.9610	2,657.00
16/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	11982	12	12	12	0.00
16/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2038 On 07-May-26			Bond Future	157.95	157.7518	157.9469	157.7518	663.00
16/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	13417	13	13	13	0.00
16/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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16/01/2026	2038 On 06-August-26			Bond Future	158.62	158.4411	158.6211	158.4411	0.00
16/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	13901	14	14	14	0.00
16/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2038 On 05-November-26			Bond Future	161.39	161.2278	161.3854	161.2278	0.00
16/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	15075	15	15	15	0.00
16/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2038 On 04-February-27			Bond Future	161.95	161.8384	161.9478	161.8384	0.00
16/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	8118	8	8	8	0.00
16/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2040 On 05-February-26			Bond Future	9.06	100.2573	99.7464	100.2573	73,545.00
16/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16626	17	17	17	0.00
16/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18568	19	19	19	475.00
16/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26140	27	26	27	0.00
16/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14553	15	15	15	0.00
16/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9363	10	9	10	680.00
16/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12014	13	12	13	0.00
16/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5528	6	6	6	14,000.00
16/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8613	9	9	9	0.00
16/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	655	1	1	1	13,500.00
16/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2674	3	3	3	0.00
16/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1393	2	1	2	14,000.00
16/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	334	0	0	0	0.00
16/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	760	0	1	0	0.00
16/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	95	0	0	0	13,500.00
16/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	14,000.00
16/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	6	0	0	0	0.00
16/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
16/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
16/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
16/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2040 On 07-May-26			Bond Future	9.13	102.0380	101.4988	102.0380	1,360.00
16/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17080	18	17	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	21878	22	22	22	0.00
16/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19139	20	19	20	0.00
16/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	13803	14	14	14	0.00
16/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20196	21	20	21	0.00
16/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17370	18	17	18	0.00
16/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11194	12	11	12	1,460.00
16/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	6	0	0	0	1,460.00
16/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	91	0	0	0	0.00
16/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
16/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2	0	0	0	0.00
16/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	39	0	0	0	0.00
16/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	7	0	0	0	0.00
16/01/2026	2040 On 06-August-26			Bond Future	9.19	99.3666	98.8058	99.3666	41,362.00
16/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19397	20	19	20	0.00
16/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	25	0	0	0	0.00
16/01/2026	2040 On 05-November-26			Bond Future	9.26	101.0901	100.5038	101.0901	0.00
16/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12644	13	13	13	0.00
16/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	13840	14	14	14	0.00
16/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10394	11	10	11	0.00
16/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6068	6	6	6	2,300.00
16/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	664	0	1	0	2,300.00
16/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1405	1	1	1	0.00
16/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	384	0	0	0	2,300.00
16/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	466	0	0	0	0.00
16/01/2026	2040 On 04-February-27			Bond Future	9.34	98.3340	97.7057	98.3340	0.00
16/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6080	6	6	6	0.00
16/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1891	2	2	2	0.00
16/01/2026	2043 On 05-February-26			Bond Future	121.31	121.7521	121.3147	121.7521	0.00
16/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	11655	12	12	12	0.00
16/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2043 On 07-May-26			Bond Future	123.48	123.9448	123.4760	123.9448	0.00
16/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	11776	12	12	12	0.00
16/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2043 On 06-August-26			Bond Future	122.87	123.3644	122.8726	123.3644	0.00
16/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	11995	12	12	12	0.00
16/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	2	0	0	0	0.00
16/01/2026	2043 On 05-November-26			Bond Future	125.01	125.5336	125.0133	125.5336	0.00
16/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	12186	13	12	13	0.00
16/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	12	0	0	0	0.00
16/01/2026	2043 On 04-February-27			Bond Future	124.29	124.8555	124.2864	124.8555	0.00
16/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	7024	8	7	8	0.00
16/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	368	0	0	0	0.00
16/01/2026	2044 On 05-February-26			Bond Future	9.28	96.2048	95.6160	96.2048	51,071.00
16/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16463	17	16	17	0.00
16/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16088	17	16	17	0.00
16/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15774	16	16	16	0.00
16/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14495	15	14	15	0.00
16/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12177	13	12	13	9,000.00
16/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6250	7	6	7	9,000.00
16/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5723	6	6	6	0.00
16/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	7	0	0	0	0.00
16/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	4	0	0	0	0.00
16/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
16/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
16/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
16/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2044 On 07-May-26			Bond Future	9.35	97.9137	97.2958	97.9137	92,792.00
16/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17356	18	17	18	0.00
16/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5693	6	6	6	0.00
16/01/2026	2044 On 07-May-26		Call	Bond Future	1115.15	1.3202	1.1152	1.3202	0.00
16/01/2026	2044 On 07-May-26		Put	Bond Future	3819.31	3.4065	3.8193	3.4065	0.00
16/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	530	0	1	0	15,000.00
16/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	12	0	0	0	0.00
16/01/2026	2044 On 06-August-26			Bond Future	9.41	95.2932	94.6530	95.2932	7,681.00
16/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20355	21	20	21	0.00
16/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	32	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	2044 On 05-November-26			Bond Future	9.48	96.9461	96.2795	96.9461	0.00
16/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	13800	14	14	14	0.00
16/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	493	0	0	0	0.00
16/01/2026	2044 On 04-February-27			Bond Future	9.55	94.2433	93.5347	94.2433	0.00
16/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6752	7	7	7	0.00
16/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1987	2	2	2	0.00
16/01/2026	2046 On 05-February-26			Bond Future	138.14	138.2589	138.1444	138.2589	4,439.00
16/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	16494	17	16	17	0.00
16/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2046 On 07-May-26			Bond Future	138.32	138.4624	138.3194	138.4624	14,011.00
16/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	13369	14	13	14	0.00
16/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2046 On 06-August-26			Bond Future	140.83	140.9916	140.8297	140.9916	0.00
16/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	18450	19	18	19	0.00
16/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2046 On 05-November-26			Bond Future	140.96	141.1510	140.9634	141.1510	0.00
16/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	15483	16	15	16	0.00
16/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2046 On 04-February-27			Bond Future	143.39	143.6299	143.3943	143.6299	0.00
16/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	12304	13	12	13	0.00
16/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2050 On 05-February-26			Bond Future	138.49	138.8556	138.4901	138.8556	2,608.00
16/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	15670	16	16	16	0.00
16/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2050 On 07-May-26			Bond Future	140.96	141.3562	140.9574	141.3562	14,137.00
16/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	16887	17	17	17	0.00
16/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2050 On 06-August-26			Bond Future	141.07	141.4966	141.0739	141.4966	0.00
16/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	17804	18	18	18	0.00
16/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2050 On 05-November-26			Bond Future	143.53	143.9852	143.5323	143.9852	0.00
16/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	19692	20	20	20	0.00
16/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
16/01/2026	2050 On 04-February-27			Bond Future	143.53	144.0383	143.5321	144.0383	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
16/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	11142	12	11	12	0.00
16/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
16/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	AL37 On 05-February-26			Index Future	1264.34	1265.8870	1264.3410	1265.8870	0.00
16/01/2026	AL37 On 07-May-26			Index Future	1286.55	1288.3720	1286.5530	1288.3720	0.00
16/01/2026	AL37 On 06-August-26			Index Future	1309.35	1311.3470	1309.3460	1311.3470	0.00
16/01/2026	AL37 On 05-November-26			Index Future	1332.13	1334.3760	1332.1250	1334.3760	0.00
16/01/2026	AL37 On 04-February-27			Index Future	1354.82	1357.5330	1354.8230	1357.5330	0.00
16/01/2026	AL7T On 05-February-26			Index Future	1624.48	1630.1060	1624.4770	1630.1060	0.00
16/01/2026	AL7T On 07-May-26			Index Future	1653.02	1659.0600	1653.0170	1659.0600	0.00
16/01/2026	AL7T On 06-August-26			Index Future	1682.30	1688.6450	1682.3020	1688.6450	0.00
16/01/2026	AL7T On 05-November-26			Index Future	1711.57	1718.3000	1711.5700	1718.3000	0.00
16/01/2026	AL7T On 04-February-27			Index Future	1740.73	1748.1200	1740.7330	1748.1200	0.00
16/01/2026	ALBI On 05-February-26			Index Future	1370.34	1375.3440	1370.3390	1375.3440	79.00
16/01/2026	ALBI On 07-May-26			Index Future	1394.41	1399.7730	1394.4140	1399.7730	0.00
16/01/2026	ALBI On 06-August-26			Index Future	1419.12	1424.7340	1419.1180	1424.7340	0.00
16/01/2026	ALBI On 05-November-26			Index Future	1443.81	1449.7550	1443.8070	1449.7550	0.00
16/01/2026	ALBI On 04-February-27			Index Future	1468.41	1474.9140	1468.4070	1474.9140	0.00
16/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	ES33 On 05-February-26			Bond Future	8.85	96.0363	95.7205	96.0363	0.00
16/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	12525	13	13	13	0.00
16/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
16/01/2026	ES33 On 07-May-26			Bond Future	8.92	93.9727	93.6332	93.9727	0.00
16/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12753	13	13	13	0.00
16/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
16/01/2026	ES33 On 06-August-26			Bond Future	8.99	95.6890	95.3324	95.6890	0.00
16/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13464	14	13	14	0.00
16/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
16/01/2026	ES33 On 05-November-26			Bond Future	9.08	93.5799	93.2020	93.5799	0.00
16/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7874	8	8	8	0.00
16/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
16/01/2026	ES33 On 04-February-27			Bond Future	9.19	95.2218	94.8074	95.2218	0.00
16/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2311	3	2	3	0.00
16/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
16/01/2026	ES42 On 05-February-26			Bond Future	9.51	94.8145	94.2714	94.8145	0.00
16/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15672	16	16	16	0.00
16/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
16/01/2026	ES42 On 07-May-26			Bond Future	9.57	92.2577	91.6867	92.2577	0.00
16/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17045	18	17	18	0.00
16/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
16/01/2026	ES42 On 06-August-26			Bond Future	9.64	93.9424	93.3504	93.9424	0.00
16/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18876	19	19	19	0.00
16/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
16/01/2026	ES42 On 05-November-26			Bond Future	9.72	91.3307	90.7132	91.3307	0.00
16/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12748	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
16/01/2026	ES42 On 04-February-27			Bond Future	9.80	92.9316	92.2741	92.9316	0.00
16/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3414	4	3	4	0.00
16/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
16/01/2026	GOVI On 05-February-26			GOVI	1345.04	1349.9620	1345.0420	1349.9620	328.00
16/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1950420	200	195	200	0.00
16/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
16/01/2026	GOVI On 07-May-26			GOVI	1368.67	1373.9410	1368.6730	1373.9410	317.00
16/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1916730	197	192	197	0.00
16/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
16/01/2026	GOVI On 06-August-26			GOVI	1392.92	1398.4420	1392.9210	1398.4420	0.00
16/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2039210	209	204	209	0.00
16/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
16/01/2026	GOVI On 05-November-26			GOVI	1417.15	1423.0000	1417.1540	1423.0000	0.00
16/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1401540	146	140	146	0.00
16/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
16/01/2026	GOVI On 04-February-27			GOVI	1441.30	1447.6950	1441.3000	1447.6950	0.00
16/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	723000	79	72	79	0.00
16/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
16/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2026	I258 On 05-February-26			Bond Future	127.13	127.7846	127.1267	127.7846	0.00
16/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	15477	16	15	16	0.00
16/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
16/01/2026	I258 On 07-May-26			Bond Future	129.39	130.0859	129.3915	130.0859	0.00
16/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	15662	16	16	16	0.00
16/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
16/01/2026	I258 On 06-August-26			Bond Future	128.90	129.6179	128.8955	129.6179	0.00
16/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	15959	17	16	17	0.00
16/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	13	0	0	0	0.00
16/01/2026	I258 On 05-November-26			Bond Future	131.14	131.8971	131.1410	131.8971	0.00
16/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	16243	17	16	17	0.00
16/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	52	0	0	0	0.00
16/01/2026	I258 On 04-February-27			Bond Future	130.52	131.3306	130.5200	131.3306	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
16/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	12050	13	12	13	0.00
16/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	430	0	0	0	0.00
16/01/2026	IGOV On 05-February-26			Index Future	428.24	428.6460	428.2410	428.6460	242.00
16/01/2026	IGOV On 07-May-26			Index Future	435.87	436.3660	435.8710	436.3660	8.00
16/01/2026	IGOV On 06-August-26			Index Future	443.70	444.2520	443.6970	444.2520	0.00
16/01/2026	IGOV On 05-November-26			Index Future	451.52	452.1550	451.5180	452.1550	0.00
16/01/2026	IGOV On 04-February-27			Index Future	459.31	460.1030	459.3120	460.1030	0.00
16/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/01/2026	R033 On 05-February-26			Bond Future	8.00	114.5541	114.3775	114.5541	10,458.00
16/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13168	13	13	13	0.00
16/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R033 On 07-May-26			Bond Future	8.04	111.5468	111.3454	111.5468	0.00
16/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12120	12	12	12	0.00
16/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	62	0	0	0	0.00
16/01/2026	R033 On 06-August-26			Bond Future	8.08	113.5571	113.3391	113.5571	0.00
16/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11256	11	11	11	0.00
16/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	371	0	0	0	0.00
16/01/2026	R033 On 05-November-26			Bond Future	8.14	110.4878	110.2480	110.4878	0.00
16/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7133	7	7	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
16/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	1162	1	1	1	0.00
16/01/2026	R033 On 04-February-27			Bond Future	8.21	112.4009	112.1216	112.4009	0.00
16/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	4658	5	5	5	0.00
16/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	2467	2	2	2	0.00
16/01/2026	R035 On 05-February-26			Bond Future	8.34	107.7187	107.3283	107.7187	56,446.00
16/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14234	15	14	15	0.00
16/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	5608	6	6	6	0.00
16/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12364	13	12	13	2,000.00
16/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15019	15	15	15	2,000.00
16/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22387	23	22	23	0.00
16/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	10887	11	11	11	250.00
16/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	13599	14	14	14	0.00
16/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15331	16	15	16	0.00
16/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16206	17	16	17	0.00
16/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1003	1	1	1	0.00
16/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3208	4	3	4	0.00
16/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	1980	2	2	2	350.00
16/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	7892	8	8	8	0.00
16/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	4951	5	5	5	0.00
16/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2	0	0	0	350.00
16/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	94	0	0	0	0.00
16/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
16/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	314	0	0	0	16,000.00
16/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
16/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
16/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
16/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	1	0	0	0	16,000.00
16/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	21	0	0	0	0.00
16/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R035 On 07-May-26			Bond Future	8.39	105.1312	104.7139	105.1312	60,464.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14058	14	14	14	0.00
16/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10382	11	10	11	0.00
16/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	7670	8	8	8	200.00
16/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13283	14	13	14	0.00
16/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	10650	11	11	11	0.00
16/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	7561	8	8	8	250.00
16/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	7942	8	8	8	350.00
16/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	12918	13	13	13	0.00
16/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10274	11	10	11	0.00
16/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13022	13	13	13	0.00
16/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3080	3	3	3	1,000.00
16/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5181	6	5	6	0.00
16/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1034	1	1	1	1,000.00
16/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	617	0	1	0	0.00
16/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	272	0	0	0	1,000.00
16/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1664	1	2	1	0.00
16/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	9	0	0	0	200.00
16/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	43	0	0	0	250.00
16/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	112	0	0	0	0.00
16/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	10	0	0	0	250.00
16/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	38	0	0	0	350.00
16/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	97	0	0	0	0.00
16/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	8	0	0	0	350.00
16/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	41	0	0	0	200.00
16/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	107	0	0	0	0.00
16/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	5	0	0	0	0.00
16/01/2026	R035 On 06-August-26			Bond Future	8.44	107.0260	106.5889	107.0260	56.00
16/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	14538	15	15	15	0.00
16/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	7794	8	8	8	0.00
16/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10351	11	10	11	0.00
16/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5296	6	5	6	250.00
16/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	4860	5	5	5	200.00
16/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	9891	10	10	10	0.00
16/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7336	8	7	8	0.00
16/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1397	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3296	3	3	3	1,000.00
16/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6131	6	6	6	0.00
16/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	7743	8	8	8	0.00
16/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5247	6	5	6	0.00
16/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	2954	3	3	3	350.00
16/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	675	0	1	0	350.00
16/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1316	1	1	1	0.00
16/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	346	0	0	0	350.00
16/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	530	0	1	0	1,000.00
16/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	1181	1	1	1	0.00
16/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	2312	2	2	2	0.00
16/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	385	0	0	0	200.00
16/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	749	1	1	1	0.00
16/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	204	0	0	0	200.00
16/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	182	0	0	0	250.00
16/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	342	0	0	0	250.00
16/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	666	0	1	0	0.00
16/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	30	0	0	0	0.00
16/01/2026	R035 On 05-November-26			Bond Future	8.50	104.3844	103.9230	104.3844	0.00
16/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	8996	9	9	9	0.00
16/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	7873	8	8	8	0.00
16/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	5486	6	5	6	0.00
16/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3282	4	3	4	200.00
16/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	858	1	1	1	200.00
16/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1512	1	2	1	0.00
16/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	491	0	0	0	200.00
16/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	381	0	0	0	0.00
16/01/2026	R035 On 04-February-27			Bond Future	8.57	106.1928	105.6902	106.1928	0.00
16/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4139	4	4	4	0.00
16/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1594	1	2	1	0.00
16/01/2026	R038 On 05-February-26			Bond Future	8.83	119.3319	118.9624	119.3319	3,763.00
16/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	18677	19	19	19	0.00
16/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R038 On 07-May-26			Bond Future	8.90	115.9683	115.5697	115.9683	2,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	17727	18	18	18	0.00
16/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	7	0	0	0	0.00
16/01/2026	R038 On 06-August-26			Bond Future	8.96	118.0582	117.6390	118.0582	0.00
16/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19319	20	19	20	0.00
16/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	37	0	0	0	0.00
16/01/2026	R038 On 05-November-26			Bond Future	9.03	114.6260	114.1808	114.6260	0.00
16/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12375	13	12	13	0.00
16/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	400	0	0	0	0.00
16/01/2026	R038 On 04-February-27			Bond Future	9.11	116.6106	116.1211	116.6106	0.00
16/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	5645	6	6	6	0.00
16/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	2050	2	2	2	0.00
16/01/2026	R053 On 05-February-26			Bond Future	9.09	130.5152	129.6533	130.5152	12,801.00
16/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24320	25	24	25	0.00
16/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R053 On 07-May-26			Bond Future	9.14	126.9733	126.0714	126.9733	66,329.00
16/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25309	26	25	26	0.00
16/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	13	0	0	0	0.00
16/01/2026	R053 On 06-August-26			Bond Future	9.19	129.2616	128.3288	129.2616	0.00
16/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29259	30	29	30	0.00
16/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	41	0	0	0	0.00
16/01/2026	R053 On 05-November-26			Bond Future	9.24	125.6457	124.6764	125.6457	0.00
16/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	20542	21	21	21	0.00
16/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	641	1	1	1	0.00
16/01/2026	R053 On 04-February-27			Bond Future	9.31	127.8213	126.7951	127.8213	0.00
16/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10203	11	10	11	0.00
16/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2681	2	3	2	0.00
16/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
16/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	37	0	0	0	0.00
16/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	37	0	0	0	0.00
16/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
16/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	87	0	0	0	0.00
16/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	87	0	0	0	0.00
16/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
16/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	80	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
16/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	80	0	0	0	0.00
16/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
16/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48	0	0	0	0.00
16/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48	0	0	0	0.00
16/01/2026	R202 On 05-February-26			Bond Future	292.18	292.2076	292.1800	292.2076	565.00
16/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	14360	14	14	14	0.00
16/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R202 On 07-May-26			Bond Future	297.39	297.4702	297.3854	297.4702	772.00
16/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	19835	20	20	20	0.00
16/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R202 On 06-August-26			Bond Future	297.38	297.5053	297.3844	297.5053	0.00
16/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	18524	19	19	19	0.00
16/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R202 On 05-November-26			Bond Future	302.57	302.7382	302.5670	302.7382	0.00
16/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	22107	22	22	22	0.00
16/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R202 On 04-February-27			Bond Future	302.31	302.5786	302.3094	302.5786	0.00
16/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	7579	8	8	8	0.00
16/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R209 On 05-February-26			Bond Future	8.54	87.3024	86.9367	87.3024	32,538.00
16/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	12925	13	13	13	0.00
16/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R209 On 07-May-26			Bond Future	8.59	85.7025	85.3137	85.7025	9,057.00
16/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13148	14	13	14	0.00
16/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	5	0	0	0	0.00
16/01/2026	R209 On 06-August-26			Bond Future	8.64	87.2470	86.8413	87.2470	3,673.00
16/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14200	15	14	15	0.00
16/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	25	0	0	0	0.00
16/01/2026	R209 On 05-November-26			Bond Future	8.70	85.6114	85.1847	85.6114	0.00
16/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	8948	9	9	9	0.00
16/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	350	0	0	0	0.00
16/01/2026	R209 On 04-February-27			Bond Future	8.77	87.0944	86.6331	87.0944	0.00
16/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4222	5	4	5	0.00
16/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1444	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R210 On 05-February-26			Bond Future	258.00	258.0214	257.9967	258.0214	534.00
16/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4897	5	5	5	0.00
16/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R210 On 07-May-26			Bond Future	259.13	259.2023	259.1275	259.2023	918.00
16/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3727	4	4	4	0.00
16/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R210 On 06-August-26			Bond Future	263.83	263.9367	263.8303	263.9367	0.00
16/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	3990	4	4	4	0.00
16/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R210 On 05-November-26			Bond Future	264.91	265.0618	264.9108	265.0618	0.00
16/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11581	12	12	12	0.00
16/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R210 On 04-February-27			Bond Future	269.48	269.7176	269.4800	269.7176	0.00
16/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3450	4	3	4	0.00
16/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R213 On 05-February-26			Bond Future	7.63	100.7011	100.5328	100.7011	18,584.00
16/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8663	9	9	9	0.00
16/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R213 On 07-May-26			Bond Future	7.66	98.9398	98.7497	98.9398	65,316.00
16/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	7913	8	8	8	0.00
16/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	8	0	0	0	0.00
16/01/2026	R213 On 06-August-26			Bond Future	7.69	100.7231	100.5180	100.7231	0.00
16/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7161	7	7	7	0.00
16/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	59	0	0	0	0.00
16/01/2026	R213 On 05-November-26			Bond Future	7.74	98.9228	98.6983	98.9228	0.00
16/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	3891	4	4	4	0.00
16/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	382	0	0	0	0.00
16/01/2026	R213 On 04-February-27			Bond Future	7.80	100.6371	100.3772	100.6371	0.00
16/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2117	2	2	2	0.00
16/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	996	1	1	1	0.00
16/01/2026	R214 On 05-February-26			Bond Future	9.10	82.2293	81.8132	82.2293	9,919.00
16/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13038	13	13	13	0.00
16/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R214 On 07-May-26			Bond Future	9.16	80.3935	79.9547	80.3935	32,239.00
16/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14022	14	14	14	0.00
16/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	11	0	0	0	0.00
16/01/2026	R214 On 06-August-26			Bond Future	9.22	81.8425	81.3864	81.8425	0.00
16/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	15799	16	16	16	0.00
16/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	39	0	0	0	0.00
16/01/2026	R214 On 05-November-26			Bond Future	9.28	79.9678	79.4910	79.9678	0.00
16/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10591	11	11	11	0.00
16/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	451	0	0	0	0.00
16/01/2026	R214 On 04-February-27			Bond Future	9.35	81.3533	80.8429	81.3533	0.00
16/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5200	5	5	5	0.00
16/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1749	1	2	1	0.00
16/01/2026	R248 On 05-February-26			Bond Future	9.24	100.0063	99.3691	100.0063	55,278.00
16/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17062	18	17	18	0.00
16/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6490	7	6	7	0.00
16/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10211	11	10	11	0.00
16/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2476	3	2	3	0.00
16/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3656	4	4	4	12,500.00
16/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	31	0	0	0	1,940.00
16/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	1751	2	2	2	1,940.00
16/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5685	6	6	6	0.00
16/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	10	0	0	0	1,940.00
16/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	310	0	0	0	0.00
16/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	3155	3	3	3	0.00
16/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	59	0	0	0	0.00
16/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	5	0	0	0	0.00
16/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	163	0	0	0	0.00
16/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R248 On 07-May-26			Bond Future	9.29	97.3453	96.6782	97.3453	219,976.00
16/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18212	19	18	19	0.00
16/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	14	0	0	0	0.00
16/01/2026	R248 On 06-August-26			Bond Future	9.35	99.0998	98.4093	99.0998	0.00
16/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21596	22	22	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	36	0	0	0	0.00
16/01/2026	R248 On 05-November-26			Bond Future	9.41	96.3838	95.6660	96.3838	0.00
16/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	14988	16	15	16	0.00
16/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	547	0	1	0	0.00
16/01/2026	R248 On 04-February-27			Bond Future	9.48	98.0535	97.2926	98.0535	0.00
16/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7218	8	7	8	0.00
16/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	2066	2	2	2	0.00
16/01/2026	R2R9 On 05-February-26			Bond Future	9.00	110.4972	110.2156	110.4972	0.00
16/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97225	98	97	98	0.00
16/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R2R9 On 07-May-26			Bond Future	9.07	107.4818	107.1744	107.4818	0.00
16/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96325	97	96	97	0.00
16/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R2R9 On 06-August-26			Bond Future	9.13	109.4188	109.0934	109.4188	0.00
16/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95974	96	96	96	0.00
16/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R2R9 On 05-November-26			Bond Future	9.20	106.3407	105.9923	106.3407	0.00
16/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95022	95	95	95	0.00
16/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R2R9 On 04-February-27			Bond Future	9.29	108.1819	107.7934	108.1819	0.00
16/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5792	6	6	6	0.00
16/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1451	1	1	1	0.00
16/01/2026	R4R2 On 05-February-26			Bond Future	9.20	111.9593	111.3814	111.9593	1,937.00
16/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98106	99	98	99	0.00
16/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R4R2 On 07-May-26			Bond Future	9.26	108.8439	108.2347	108.8439	0.00
16/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97146	98	97	98	0.00
16/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R4R2 On 06-August-26			Bond Future	9.33	110.8054	110.1726	110.8054	0.00
16/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96755	97	97	97	0.00
16/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
16/01/2026	R4R2 On 05-November-26			Bond Future	9.40	107.6253	106.9640	107.6253	0.00
16/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95741	96	96	96	0.00
16/01/2026	R4R2 On 05-November-26	98.76	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
16/01/2026	R4R2 On 04-February-27			Bond Future	9.48	109.4888	108.7817	109.4888	0.00
16/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6686	7	7	7	0.00
16/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1513	1	2	1	0.00
16/01/2026	RR87 On 05-February-26			Bond Future	6.92	105.2849	105.2810	105.2849	0.00
16/01/2026	RR87 On 05-February-26	6.91	Call	Bond Future	33	0	0	0	0.00
16/01/2026	RR87 On 05-February-26	6.91	Put	Bond Future	36	0	0	0	0.00
16/01/2026	RR87 On 07-May-26			Bond Future	6.83	103.0247	103.0162	103.0247	0.00
16/01/2026	RR87 On 07-May-26	6.81	Call	Bond Future	73	0	0	0	0.00
16/01/2026	RR87 On 07-May-26	6.81	Put	Bond Future	81	0	0	0	0.00
16/01/2026	RR87 On 06-August-26			Bond Future	6.57	101.1299	101.1154	101.1299	0.00
16/01/2026	RR87 On 06-August-26	6.53	Call	Bond Future	68	0	0	0	0.00
16/01/2026	RR87 On 06-August-26	6.53	Put	Bond Future	82	0	0	0	0.00
16/01/2026	RR87 On 05-November-26			Bond Future	5.60	102.8909	102.8533	102.8909	0.00
16/01/2026	RR87 On 05-November-26	5.27	Call	Bond Future	11	0	0	0	0.00
16/01/2026	RR87 On 05-November-26	5.27	Put	Bond Future	49	0	0	0	0.00
16/01/2026	RR88 On 05-February-26			Bond Future	6.92	108.5801	108.5271	108.5801	0.00
16/01/2026	RR88 On 05-February-26	6.89	Call	Bond Future	79	0	0	0	0.00
16/01/2026	RR88 On 05-February-26	6.89	Put	Bond Future	132	0	0	0	0.00
16/01/2026	RR88 On 07-May-26			Bond Future	6.89	106.3739	106.2929	106.3739	0.00
16/01/2026	RR88 On 07-May-26	6.84	Call	Bond Future	193	0	0	0	0.00
16/01/2026	RR88 On 07-May-26	6.84	Put	Bond Future	274	0	0	0	0.00
16/01/2026	RR88 On 06-August-26			Bond Future	6.84	105.3468	105.2886	105.3468	0.00
16/01/2026	RR88 On 06-August-26	6.79	Call	Bond Future	281	0	0	0	0.00
16/01/2026	RR88 On 06-August-26	6.79	Put	Bond Future	339	0	0	0	0.00
16/01/2026	RR88 On 05-November-26			Bond Future	6.79	106.5970	106.5152	106.5970	0.00
16/01/2026	RR88 On 05-November-26	6.71	Call	Bond Future	281	0	0	0	0.00
16/01/2026	RR88 On 05-November-26	6.71	Put	Bond Future	362	0	0	0	0.00
16/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00