



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: 02/03/2026 TO: 02/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/03/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/03/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/03/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/03/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/03/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/03/2026	2029 On 07-May-26			Bond Future	147.51		147.5163	147.5118	147.5163	4,443.00
02/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	5692		6	6	6	0.00
02/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
02/03/2026	2029 On 06-August-26			Bond Future	150.18		150.1811	150.1767	150.1811	0.00
02/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	6077		6	6	6	0.00
02/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
02/03/2026	2029 On 05-November-26			Bond Future	151.33		151.3361	151.3320	151.3361	0.00
02/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	3772		4	4	4	0.00
02/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
02/03/2026	2029 On 04-February-27			Bond Future	153.97		153.9747	153.9709	153.9747	0.00
02/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	4251		4	4	4	0.00
02/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	2029 On 06-May-27			Bond Future	155.09	155.0970	155.0937	155.0970	0.00
02/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1774	2	2	2	0.00
02/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2030 On 07-May-26			Bond Future	7.30	104.9048	104.4565	104.9048	152,729.00
02/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	6529	7	7	7	0.00
02/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	293	1	0	1	1,000.00
02/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	1427	2	1	2	1,000.00
02/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	2040	2	2	2	0.00
02/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	50	0	0	0	1,000.00
02/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	107	0	0	0	0.00
02/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	590	0	1	0	0.00
02/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2030 On 06-August-26			Bond Future	7.32	102.7648	102.3086	102.7648	48,508.00
02/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	5619	6	6	6	0.00
02/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	1514	2	2	2	1,000.00
02/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	2400	3	2	3	0.00
02/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	505	1	1	1	1,000.00
02/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	329	0	0	0	0.00
02/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	169	0	0	0	1,000.00
02/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	840	1	1	1	0.00
02/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	15	0	0	0	0.00
02/03/2026	2030 On 05-November-26			Bond Future	7.34	104.5408	104.0768	104.5408	0.00
02/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	3157	4	3	4	0.00
02/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	195	0	0	0	0.00
02/03/2026	2030 On 04-February-27			Bond Future	7.37	102.3318	101.8602	102.3318	0.00
02/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	1769	2	2	2	0.00
02/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	574	0	1	0	0.00
02/03/2026	2030 On 06-May-27			Bond Future	7.43	104.0471	103.5678	104.0471	0.00
02/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	737	1	1	1	0.00
02/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	1136	1	1	1	0.00
02/03/2026	2031 On 07-May-26			Bond Future	116.31	116.4180	116.3128	116.4180	1,798.00
02/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	2473	3	2	3	0.00
02/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2031 On 06-August-26			Bond Future	116.00	116.1082	116.0012	116.1082	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	2200	2	2	2	0.00
02/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	9	0	0	0	0.00
02/03/2026	2031 On 05-November-26			Bond Future	118.03	118.1422	118.0336	118.1422	0.00
02/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	6544	7	7	7	0.00
02/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2031 On 04-February-27			Bond Future	117.64	117.7504	117.6404	117.7504	0.00
02/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	1606	2	2	2	0.00
02/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	145	0	0	0	0.00
02/03/2026	2031 On 06-May-27			Bond Future	119.64	119.7530	119.6415	119.7530	0.00
02/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	2805	3	3	3	0.00
02/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	34	0	0	0	0.00
02/03/2026	2032 On 07-May-26			Bond Future	7.73	104.0191	103.3541	104.0191	168,933.00
02/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	10651	11	11	11	0.00
02/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2032 On 06-August-26			Bond Future	7.76	105.8725	105.1958	105.8725	230.00
02/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	10085	11	10	11	0.00
02/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	7	0	0	0	0.00
02/03/2026	2032 On 05-November-26			Bond Future	7.80	103.5451	102.8568	103.5451	0.00
02/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	5949	7	6	7	0.00
02/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	203	0	0	0	0.00
02/03/2026	2032 On 04-February-27			Bond Future	7.85	105.3251	104.6252	105.3251	0.00
02/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	3352	4	3	4	0.00
02/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	759	1	1	1	0.00
02/03/2026	2032 On 06-May-27			Bond Future	7.92	102.9354	102.2241	102.9354	0.00
02/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	1334	2	1	2	0.00
02/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	1821	1	2	1	0.00
02/03/2026	2033 On 07-May-26			Bond Future	146.83	146.9254	146.8268	146.9254	7,827.00
02/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	11667	12	12	12	0.00
02/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2033 On 06-August-26			Bond Future	149.48	149.5796	149.4794	149.5796	0.00
02/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	15229	15	15	15	0.00
02/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2033 On 05-November-26			Bond Future	150.52	150.6221	150.5205	150.6221	0.00
02/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	13260	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
02/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2033 On 04-February-27			Bond Future	153.15	153.2483	153.1453	153.2483	0.00
02/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	10435	11	10	11	0.00
02/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2033 On 06-May-27			Bond Future	154.15	154.2537	154.1496	154.2537	0.00
02/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	2940	3	3	3	0.00
02/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2037 On 07-May-26			Bond Future	8.44	103.7972	102.7530	103.7972	204,956.00
02/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	17671	19	18	19	0.00
02/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	23205	24	23	24	0.00
02/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	15649	17	16	17	142.00
02/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	7010	8	7	8	1,500.00
02/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	10505	12	11	12	0.00
02/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	3968	5	4	5	1,500.00
02/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	33	0	0	0	0.00
02/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	170	0	0	0	0.00
02/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	5	0	0	0	1,500.00
02/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
02/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2037 On 06-August-26			Bond Future	8.49	101.3869	100.3242	101.3869	2,559.00
02/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	19138	20	19	20	0.00
02/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	16995	18	17	18	0.00
02/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	13733	15	14	15	0.00
02/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	9889	11	10	11	2,541.00
02/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	24	0	0	0	2,541.00
02/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	118	0	0	0	0.00
02/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	3	0	0	0	2,541.00
02/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
02/03/2026	2037 On 05-November-26			Bond Future	8.54	103.1390	102.0581	103.1390	0.00
02/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	12883	14	13	14	0.00
02/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	14004	15	14	15	0.00
02/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	10799	12	11	12	0.00
02/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	6582	8	7	8	4,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	258	0	0	0	4,490.00
02/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	652	0	1	0	0.00
02/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	79	0	0	0	4,490.00
02/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	123	0	0	0	0.00
02/03/2026	2037 On 04-February-27			Bond Future	8.60	100.6553	99.5561	100.6553	0.00
02/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	6732	8	7	8	0.00
02/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	8275	9	8	9	0.00
02/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	5734	7	6	7	0.00
02/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	1949	2	2	2	4,490.00
02/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1194	1	1	1	4,490.00
02/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	2999	2	3	2	0.00
02/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	709	1	1	1	4,490.00
02/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	966	1	1	1	0.00
02/03/2026	2037 On 06-May-27			Bond Future	8.67	102.3420	101.2246	102.3420	0.00
02/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	2563	3	3	3	0.00
02/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	3144	3	3	3	0.00
02/03/2026	2038 On 07-May-26			Bond Future	165.86	166.4543	165.8598	166.4543	4,928.00
02/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	21330	22	21	22	0.00
02/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2038 On 06-August-26			Bond Future	166.67	167.2705	166.6655	167.2705	0.00
02/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	21946	23	22	23	0.00
02/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2038 On 05-November-26			Bond Future	169.59	170.2012	169.5860	170.2012	0.00
02/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	23276	24	23	24	0.00
02/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2038 On 04-February-27			Bond Future	170.32	170.9433	170.3180	170.9433	0.00
02/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	16488	17	16	17	0.00
02/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2038 On 06-May-27			Bond Future	173.22	173.8525	173.2171	173.8525	0.00
02/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	7117	8	7	8	0.00
02/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2040 On 07-May-26			Bond Future	8.67	106.2863	105.0802	106.2863	59,985.00
02/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	20654	22	21	22	0.00
02/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	25459	27	25	27	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
02/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	23777	25	24	25	0.00
02/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	22718	24	23	24	0.00
02/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	17345	19	17	19	0.00
02/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	20946	22	21	22	0.00
02/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	14686	16	15	16	1,460.00
02/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	1072	2	1	2	27,500.00
02/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
02/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	1	0	0	0	0.00
02/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
02/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	1259	1	1	1	0.00
02/03/2026	2040 On 06-August-26			Bond Future	8.72	103.6697	102.4422	103.6697	41,162.00
02/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	23009	24	23	24	0.00
02/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2040 On 05-November-26			Bond Future	8.77	105.4613	104.2127	105.4613	0.00
02/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	15986	17	16	17	0.00
02/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	17228	18	17	18	0.00
02/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	13654	15	14	15	0.00
02/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	8956	10	9	10	2,300.00
02/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	215	0	0	0	2,300.00
02/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	584	0	1	0	0.00
02/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	64	0	0	0	2,300.00
02/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	99	0	0	0	0.00
02/03/2026	2040 On 04-February-27			Bond Future	8.83	102.7671	101.4973	102.7671	0.00
02/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	8918	10	9	10	0.00
02/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	2722	3	3	3	2,300.00
02/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	10346	11	10	11	0.00
02/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	7397	8	7	8	0.00
02/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1224	1	1	1	2,300.00
02/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	3128	3	3	3	0.00
02/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	738	1	1	1	2,300.00
02/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	937	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
02/03/2026	2040 On 06-May-27			Bond Future	8.90	104.4888	103.1981	104.4888	0.00
02/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	3314	4	3	4	0.00
02/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	3482	3	3	3	0.00
02/03/2026	2043 On 07-May-26			Bond Future	129.60	129.7522	129.5975	129.7522	0.00
02/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	17897	18	18	18	0.00
02/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2043 On 06-August-26			Bond Future	129.10	129.2539	129.0965	129.2539	3,416.00
02/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	18216	18	18	18	0.00
02/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2043 On 05-November-26			Bond Future	131.36	131.5182	131.3582	131.5182	0.00
02/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	18518	19	19	19	0.00
02/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2043 On 04-February-27			Bond Future	130.76	130.9232	130.7611	130.9232	0.00
02/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	13136	13	13	13	0.00
02/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	5	0	0	0	0.00
02/03/2026	2043 On 06-May-27			Bond Future	132.99	133.1496	132.9851	133.1496	0.00
02/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	6011	6	6	6	0.00
02/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	505	0	1	0	0.00
02/03/2026	2044 On 07-May-26			Bond Future	8.83	102.9602	101.7343	102.9602	130,199.00
02/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	21783	23	22	23	0.00
02/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	9641	11	10	11	0.00
02/03/2026	2044 On 07-May-26		Call	Bond Future	2604.92	3.5240	2.6049	3.5240	0.00
02/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	40	0	0	0	15,000.00
02/03/2026	2044 On 07-May-26		Put	Bond Future	870.60	0.5638	0.8706	0.5638	0.00
02/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2044 On 06-August-26			Bond Future	8.88	100.4097	99.1620	100.4097	7,516.00
02/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	24833	26	25	26	0.00
02/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
02/03/2026	2044 On 05-November-26			Bond Future	8.93	102.1448	100.8758	102.1448	0.00
02/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	17997	19	18	19	0.00
02/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	95	0	0	0	0.00
02/03/2026	2044 On 04-February-27			Bond Future	8.98	99.5188	98.2282	99.5188	0.00
02/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	10378	11	10	11	0.00
02/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	918	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
02/03/2026	2044 On 06-May-27			Bond Future	9.05	101.1861	99.8741	101.1861	0.00
02/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	3896	5	4	5	0.00
02/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	3604	3	4	3	0.00
02/03/2026	2046 On 07-May-26			Bond Future	149.18	149.6388	149.1836	149.6388	18,662.00
02/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	24234	25	24	25	0.00
02/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2046 On 06-August-26			Bond Future	151.88	152.3419	151.8785	152.3419	0.00
02/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	29499	30	29	30	0.00
02/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2046 On 05-November-26			Bond Future	152.22	152.6909	152.2198	152.6909	0.00
02/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	26740	27	27	27	0.00
02/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2046 On 04-February-27			Bond Future	154.87	155.3527	154.8738	155.3527	0.00
02/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	23784	24	24	24	0.00
02/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2046 On 06-May-27			Bond Future	155.15	155.6406	155.1543	155.6406	0.00
02/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	6164	7	6	7	0.00
02/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2050 On 07-May-26			Bond Future	154.40	154.9368	154.3977	154.9368	17,225.00
02/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	30328	31	30	31	0.00
02/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2050 On 06-August-26			Bond Future	154.75	155.2953	154.7468	155.2953	0.00
02/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	31477	32	31	32	0.00
02/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2050 On 05-November-26			Bond Future	157.46	158.0162	157.4584	158.0162	0.00
02/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	33618	34	34	34	0.00
02/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2050 On 04-February-27			Bond Future	157.72	158.2920	157.7249	158.2920	0.00
02/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	25335	26	25	26	0.00
02/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
02/03/2026	2050 On 06-May-27			Bond Future	160.41	160.9857	160.4096	160.9857	0.00
02/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	9950	11	10	11	0.00
02/03/2026	2050 On 06-May-27	150.46	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
02/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	AL37 On 07-May-26			Index Future	1293.18	1300.1400	1293.1770	1300.1400	0.00
02/03/2026	AL37 On 06-August-26			Index Future	1315.98	1323.0580	1315.9750	1323.0580	0.00
02/03/2026	AL37 On 05-November-26			Index Future	1338.99	1346.1920	1338.9920	1346.1920	0.00
02/03/2026	AL37 On 04-February-27			Index Future	1362.05	1369.3660	1362.0530	1369.3660	0.00
02/03/2026	AL37 On 06-May-27			Index Future	1384.98	1392.4000	1384.9750	1392.4000	0.00
02/03/2026	AL7T On 07-May-26			Index Future	1681.52	1697.0090	1681.5160	1697.0090	0.00
02/03/2026	AL7T On 06-August-26			Index Future	1711.16	1726.9230	1711.1600	1726.9230	0.00
02/03/2026	AL7T On 05-November-26			Index Future	1741.09	1757.1180	1741.0900	1757.1180	0.00
02/03/2026	AL7T On 04-February-27			Index Future	1771.08	1787.3670	1771.0760	1787.3670	0.00
02/03/2026	AL7T On 06-May-27			Index Future	1800.88	1817.4310	1800.8810	1817.4310	0.00
02/03/2026	ALBI On 07-May-26			Index Future	1426.08	1439.4240	1426.0770	1439.4240	76.00
02/03/2026	ALBI On 06-August-26			Index Future	1451.22	1464.7970	1451.2180	1464.7970	0.00
02/03/2026	ALBI On 05-November-26			Index Future	1476.60	1490.4090	1476.6010	1490.4090	0.00
02/03/2026	ALBI On 04-February-27			Index Future	1502.03	1516.0660	1502.0310	1516.0660	0.00
02/03/2026	ALBI On 06-May-27			Index Future	1527.31	1541.5670	1527.3090	1541.5670	0.00
02/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C044 On 31-January-44			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
02/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	CR33 On 31-March-33			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
02/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	ES33 On 07-May-26			Bond Future	8.60	95.9367	95.2451	95.9367	0.00
02/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14365	15	14	15	0.00
02/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
02/03/2026	ES33 On 06-August-26			Bond Future	8.67	97.6697	96.9657	97.6697	0.00
02/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15097	16	15	16	0.00
02/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
02/03/2026	ES33 On 05-November-26			Bond Future	8.74	95.5896	94.8736	95.5896	0.00
02/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9545	10	10	10	0.00
02/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
02/03/2026	ES33 On 04-February-27			Bond Future	8.82	97.2547	96.5266	97.2547	0.00
02/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4030	5	4	5	0.00
02/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
02/03/2026	ES33 On 06-May-27			Bond Future	8.92	95.1168	94.3766	95.1168	0.00
02/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
02/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	549	0	1	0	0.00
02/03/2026	ES42 On 07-May-26			Bond Future	9.07	96.8219	95.6614	96.8219	0.00
02/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21020	22	21	22	0.00
02/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
02/03/2026	ES42 On 06-August-26			Bond Future	9.12	98.5707	97.3894	98.5707	0.00
02/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22915	24	23	24	0.00
02/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
02/03/2026	ES42 On 05-November-26			Bond Future	9.18	96.0343	94.8324	96.0343	0.00
02/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16868	18	17	18	0.00
02/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
02/03/2026	ES42 On 04-February-27			Bond Future	9.24	97.7059	96.4833	97.7059	0.00
02/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7623	9	8	9	0.00
02/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
02/03/2026	ES42 On 06-May-27			Bond Future	9.31	95.1033	93.8602	95.1033	0.00
02/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	118	1	0	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
02/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	0	0	0	0	0.00
02/03/2026	GOVI On 07-May-26			GOVI	1399.60	1413.1030	1399.6000	1413.1030	603.00
02/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2226000	236	223	236	0.00
02/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
02/03/2026	GOVI On 06-August-26			GOVI	1424.27	1438.0120	1424.2740	1438.0120	0.00
02/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2352740	249	235	249	0.00
02/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
02/03/2026	GOVI On 05-November-26			GOVI	1449.19	1463.1560	1449.1860	1463.1560	0.00
02/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1721860	186	172	186	0.00
02/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
02/03/2026	GOVI On 04-February-27			GOVI	1474.14	1488.3440	1474.1440	1488.3440	0.00
02/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1051440	119	105	119	0.00
02/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
02/03/2026	GOVI On 06-May-27			GOVI	1498.95	1513.3780	1498.9530	1513.3780	0.00
02/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	719530	86	72	86	0.00
02/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
02/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2026	I258 On 07-May-26			Bond Future	139.87	141.0899	139.8667	141.0899	0.00
02/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	26137	27	26	27	0.00
02/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
02/03/2026	I258 On 06-August-26			Bond Future	139.55	140.7962	139.5512	140.7962	0.00
02/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	26601	28	27	28	0.00
02/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
02/03/2026	I258 On 05-November-26			Bond Future	142.00	143.2628	141.9963	143.2628	0.00
02/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	27046	28	27	28	0.00
02/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
02/03/2026	I258 On 04-February-27			Bond Future	141.58	142.8726	141.5847	142.8726	0.00
02/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	22689	24	23	24	0.00
02/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	4	0	0	0	0.00
02/03/2026	I258 On 06-May-27			Bond Future	143.99	145.3028	143.9932	145.3028	0.00
02/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	10058	11	10	11	0.00
02/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	845	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
02/03/2026	IGOV On 07-May-26			Index Future	457.12	458.1740	457.1220	458.1740	254.00
02/03/2026	IGOV On 06-August-26			Index Future	465.29	466.3620	465.2920	466.3620	0.00
02/03/2026	IGOV On 05-November-26			Index Future	473.54	474.6260	473.5400	474.6260	0.00
02/03/2026	IGOV On 04-February-27			Index Future	481.80	482.9040	481.8030	482.9040	0.00
02/03/2026	IGOV On 06-May-27			Index Future	490.02	491.1320	490.0160	491.1320	0.00
02/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/03/2026	R033 On 07-May-26			Bond Future	7.85	113.2908	112.4156	113.2908	9,512.00
02/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	13129	14	13	14	0.00
02/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	2	0	0	0	0.00
02/03/2026	R033 On 06-August-26			Bond Future	7.88	115.3094	114.4187	115.3094	223.00
02/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	12066	13	12	13	0.00
02/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	102	0	0	0	0.00
02/03/2026	R033 On 05-November-26			Bond Future	7.92	112.2631	111.3572	112.2631	0.00
02/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	7725	9	8	9	0.00
02/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	645	1	1	1	0.00
02/03/2026	R033 On 04-February-27			Bond Future	7.98	114.1927	113.2715	114.1927	0.00
02/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	5040	6	5	6	0.00
02/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	1699	1	2	1	0.00
02/03/2026	R033 On 06-May-27			Bond Future	8.04	111.0694	110.1331	111.0694	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
02/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	2582	3	3	3	0.00
02/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	3142	3	3	3	0.00
02/03/2026	R035 On 07-May-26			Bond Future	8.15	107.1907	106.2351	107.1907	105,244.00
02/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	15575	17	16	17	0.00
02/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	14534	15	15	15	0.00
02/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	11862	13	12	13	0.00
02/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	9092	10	9	10	200.00
02/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	14796	16	15	16	0.00
02/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	8979	10	9	10	250.00
02/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	12134	13	12	13	0.00
02/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	9374	10	9	10	350.00
02/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	14429	15	14	15	0.00
02/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	11753	13	12	13	0.00
02/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	1647	2	2	2	0.00
02/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	2817	4	3	4	0.00
02/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	1560	2	2	2	1,000.00
02/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	4126	5	4	5	1,000.00
02/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	6467	7	6	7	0.00
02/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	37	0	0	0	1,000.00
02/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	142	0	0	0	0.00
02/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	668	0	1	0	0.00
02/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	302	0	0	0	16,000.00
02/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	630	0	1	0	16,000.00
02/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
02/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	9	0	0	0	0.00
02/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
02/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00
02/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	7	0	0	0	0.00
02/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
02/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
02/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	8	0	0	0	0.00
02/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
02/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R035 On 06-August-26			Bond Future	8.19	109.1008	108.1282	109.1008	156.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	16049	17	16	17	0.00
02/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	9080	10	9	10	0.00
02/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	6385	7	6	7	250.00
02/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	11737	13	12	13	0.00
02/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	241	0	0	0	5,000.00
02/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	581	1	1	1	0.00
02/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	2021	3	2	3	0.00
02/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	699	1	1	1	5,000.00
02/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	3727	5	4	5	350.00
02/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	1818	2	2	2	1,000.00
02/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	4130	5	4	5	1,000.00
02/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	7299	8	7	8	0.00
02/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	9026	10	9	10	0.00
02/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	6332	7	6	7	0.00
02/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	5905	7	6	7	200.00
02/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	8594	10	9	10	0.00
02/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	11265	12	11	12	0.00
02/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	38	0	0	0	200.00
02/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	103	0	0	0	200.00
02/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	256	0	0	0	0.00
02/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	221	0	0	0	350.00
02/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	550	0	1	0	0.00
02/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	90	0	0	0	350.00
02/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	159	0	0	0	1,000.00
02/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	476	0	0	0	0.00
02/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	1194	1	1	1	0.00
02/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1089	1	1	1	5,000.00
02/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	2204	2	2	2	0.00
02/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	2404	2	2	2	0.00
02/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	3347	3	3	3	0.00
02/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	29	0	0	0	250.00
02/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	88	0	0	0	250.00
02/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	216	0	0	0	0.00
02/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	2	0	0	0	0.00
02/03/2026	R035 On 05-November-26			Bond Future	8.24	106.4883	105.4992	106.4883	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
02/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	10350	11	10	11	0.00
02/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	4195	5	4	5	200.00
02/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	9176	10	9	10	0.00
02/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	6631	8	7	8	0.00
02/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	2737	3	3	3	0.00
02/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	5005	6	5	6	0.00
02/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	1004	1	1	1	600.00
02/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	675	1	1	1	600.00
02/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	1337	1	1	1	600.00
02/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	2646	2	3	2	0.00
02/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	427	0	0	0	200.00
02/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	849	1	1	1	0.00
02/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	218	0	0	0	200.00
02/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	159	0	0	0	0.00
02/03/2026	R035 On 04-February-27			Bond Future	8.30	108.3194	107.3135	108.3194	0.00
02/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	5112	6	5	6	0.00
02/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	943	1	1	1	0.00
02/03/2026	R035 On 06-May-27			Bond Future	8.36	105.6386	104.6161	105.6386	0.00
02/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	2091	3	2	3	0.00
02/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	2734	2	3	2	0.00
02/03/2026	R038 On 07-May-26			Bond Future	8.55	119.6177	118.3869	119.6177	4,043.00
02/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	20538	22	21	22	0.00
02/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R038 On 06-August-26			Bond Future	8.60	121.7492	120.4964	121.7492	0.00
02/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	22141	23	22	23	0.00
02/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	2	0	0	0	0.00
02/03/2026	R038 On 05-November-26			Bond Future	8.65	118.3732	117.0991	118.3732	0.00
02/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	15032	16	15	16	0.00
02/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	139	0	0	0	0.00
02/03/2026	R038 On 04-February-27			Bond Future	8.72	120.4076	119.1119	120.4076	0.00
02/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	7680	9	8	9	0.00
02/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1093	1	1	1	0.00
02/03/2026	R038 On 06-May-27			Bond Future	8.79	116.9476	115.6304	116.9476	0.00
02/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	3007	4	3	4	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
02/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	3607	3	4	3	0.00
02/03/2026	R053 On 07-May-26			Bond Future	8.69	133.5306	131.5982	133.5306	76,855.00
02/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	30823	33	31	33	0.00
02/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R053 On 06-August-26			Bond Future	8.73	135.9100	133.9432	135.9100	0.00
02/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	34833	37	35	37	0.00
02/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	1	0	0	0	0.00
02/03/2026	R053 On 05-November-26			Bond Future	8.77	132.4008	130.4003	132.4008	0.00
02/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	25768	28	26	28	0.00
02/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	144	0	0	0	0.00
02/03/2026	R053 On 04-February-27			Bond Future	8.82	134.6765	132.6420	134.6765	0.00
02/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	14839	17	15	17	0.00
02/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1470	1	1	1	0.00
02/03/2026	R053 On 06-May-27			Bond Future	8.87	131.0782	129.0098	131.0782	0.00
02/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	5909	7	6	7	0.00
02/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	5337	4	5	4	0.00
02/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
02/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	67	0	0	0	0.00
02/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	67	0	0	0	0.00
02/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
02/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	71	0	0	0	0.00
02/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	71	0	0	0	0.00
02/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
02/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	44	0	0	0	0.00
02/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	44	0	0	0	0.00
02/03/2026	R202 On 07-May-26			Bond Future	306.10	306.3113	306.0990	306.3113	772.00
02/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	28549	29	29	29	0.00
02/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R202 On 06-August-26			Bond Future	306.23	306.4496	306.2335	306.4496	253.00
02/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	27374	28	27	28	0.00
02/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R202 On 05-November-26			Bond Future	311.60	311.8190	311.6000	311.8190	0.00
02/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	31140	31	31	31	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
02/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R202 On 04-February-27			Bond Future	311.55	311.7736	311.5517	311.7736	0.00
02/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	16822	17	17	17	0.00
02/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R202 On 06-May-27			Bond Future	316.85	317.0795	316.8548	317.0795	0.00
02/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	9865	10	10	10	0.00
02/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R209 On 07-May-26			Bond Future	8.29	87.9284	87.1165	87.9284	45,556.00
02/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	14947	16	15	16	0.00
02/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R209 On 06-August-26			Bond Future	8.33	89.4951	88.6689	89.4951	3,553.00
02/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	16003	17	16	17	0.00
02/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
02/03/2026	R209 On 05-November-26			Bond Future	8.38	87.8926	87.0522	87.8926	0.00
02/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	10590	11	11	11	0.00
02/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	125	0	0	0	0.00
02/03/2026	R209 On 04-February-27			Bond Future	8.43	89.4037	88.5491	89.4037	0.00
02/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	5486	6	5	6	0.00
02/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	934	1	1	1	3,237.00
02/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	4094	5	4	5	0.00
02/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1130	1	1	1	3,237.00
02/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	3269	3	3	3	0.00
02/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	792	1	1	1	0.00
02/03/2026	R209 On 06-May-27			Bond Future	8.49	87.7550	86.8863	87.7550	0.00
02/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	2104	3	2	3	0.00
02/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	2573	2	3	2	0.00
02/03/2026	R210 On 07-May-26			Bond Future	261.01	261.0218	261.0144	261.0218	1,191.00
02/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5614	6	6	6	0.00
02/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R210 On 06-August-26			Bond Future	265.73	265.7370	265.7296	265.7370	0.00
02/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5890	6	6	6	0.00
02/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R210 On 05-November-26			Bond Future	266.87	266.8761	266.8692	266.8761	0.00
02/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13539	14	14	14	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
02/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R210 On 04-February-27			Bond Future	271.52	271.5285	271.5222	271.5285	0.00
02/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5492	5	5	5	0.00
02/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R210 On 06-May-27			Bond Future	272.57	272.5789	272.5737	272.5789	0.00
02/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1444	1	1	1	0.00
02/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R213 On 07-May-26			Bond Future	7.54	99.8145	99.2401	99.8145	82,402.00
02/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	8395	9	8	9	0.00
02/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R213 On 06-August-26			Bond Future	7.56	101.5932	101.0085	101.5932	0.00
02/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	7602	8	8	8	0.00
02/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	10	0	0	0	0.00
02/03/2026	R213 On 05-November-26			Bond Future	7.60	99.8014	99.2068	99.8014	0.00
02/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	4235	5	4	5	0.00
02/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	218	0	0	0	0.00
02/03/2026	R213 On 04-February-27			Bond Future	7.65	101.5179	100.9133	101.5179	0.00
02/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	2301	3	2	3	0.00
02/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	644	0	1	0	0.00
02/03/2026	R213 On 06-May-27			Bond Future	7.71	99.6739	99.0595	99.6739	0.00
02/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	1020	1	1	1	0.00
02/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	1492	1	1	1	0.00
02/03/2026	R214 On 07-May-26			Bond Future	8.66	84.5096	83.4726	84.5096	39,547.00
02/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	17529	19	18	19	0.00
02/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R214 On 06-August-26			Bond Future	8.70	86.0156	84.9600	86.0156	0.00
02/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	19335	20	19	20	0.00
02/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
02/03/2026	R214 On 05-November-26			Bond Future	8.74	84.2079	83.1343	84.2079	0.00
02/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	13879	15	14	15	0.00
02/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	96	0	0	0	0.00
02/03/2026	R214 On 04-February-27			Bond Future	8.80	85.6560	84.5641	85.6560	0.00
02/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	7985	9	8	9	0.00
02/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	812	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
02/03/2026	R214 On 06-May-27			Bond Future	8.86	83.7990	82.6890	83.7990	0.00
02/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	3118	4	3	4	0.00
02/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	2959	2	3	2	0.00
02/03/2026	R248 On 07-May-26			Bond Future	8.81	102.6553	101.1756	102.6553	288,880.00
02/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	22695	24	23	24	0.00
02/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	62	0	0	0	1,620.00
02/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	972	2	1	2	1,620.00
02/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	3973	5	4	5	0.00
02/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	4049	5	4	5	0.00
02/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	473	0	0	0	0.00
02/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	488	0	0	0	0.00
02/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	1995	1	2	1	0.00
02/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	5102	4	5	4	0.00
02/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R248 On 06-August-26			Bond Future	8.85	104.4845	102.9785	104.4845	0.00
02/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	26130	28	26	28	0.00
02/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	3263	4	3	4	0.00
02/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	10400	12	10	12	0.00
02/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	361	0	0	0	1,762.00
02/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	1838	1	2	1	1,762.00
02/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
02/03/2026	R248 On 05-November-26			Bond Future	8.89	101.8556	100.3238	101.8556	0.00
02/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	19206	21	19	21	0.00
02/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	107	0	0	0	0.00
02/03/2026	R248 On 04-February-27			Bond Future	8.95	103.6070	102.0491	103.6070	0.00
02/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	10942	12	11	12	0.00
02/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1033	1	1	1	0.00
02/03/2026	R248 On 06-May-27			Bond Future	9.00	100.9103	99.3265	100.9103	0.00
02/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	4271	5	4	5	0.00
02/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	3844	3	4	3	0.00
02/03/2026	R2R9 On 07-May-26			Bond Future	8.64	111.8455	110.6224	111.8455	0.00
02/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99773	101	100	101	0.00
02/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R2R9 On 06-August-26			Bond Future	8.69	113.8384	112.5935	113.8384	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
02/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99474	101	99	101	0.00
02/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R2R9 On 05-November-26			Bond Future	8.74	110.8297	109.5635	110.8297	0.00
02/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98593	100	99	100	0.00
02/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R2R9 On 04-February-27			Bond Future	8.80	112.7345	111.4469	112.7345	0.00
02/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8351	10	8	10	0.00
02/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	356	0	0	0	0.00
02/03/2026	R2R9 On 06-May-27			Bond Future	8.88	109.6498	108.3408	109.6498	0.00
02/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2955	4	3	4	0.00
02/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3299	3	3	3	0.00
02/03/2026	R4R2 On 07-May-26			Bond Future	8.75	114.0904	112.8108	114.0904	3,306.00
02/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101722	103	102	103	0.00
02/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R4R2 On 06-August-26			Bond Future	8.80	116.1233	114.8209	116.1233	0.00
02/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101404	103	101	103	0.00
02/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R4R2 On 05-November-26			Bond Future	8.85	113.0281	111.7035	113.0281	0.00
02/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100481	102	100	102	0.00
02/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
02/03/2026	R4R2 On 04-February-27			Bond Future	8.91	114.9707	113.6236	114.9707	0.00
02/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10316	12	10	12	0.00
02/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	301	0	0	0	0.00
02/03/2026	R4R2 On 06-May-27			Bond Future	8.98	111.7975	110.4281	111.7975	0.00
02/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3646	4	4	4	0.00
02/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3463	3	3	3	0.00
02/03/2026	RR87 On 07-May-26			Bond Future	6.81	103.0459	103.0231	103.0459	0.00
02/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	41	0	0	0	0.00
02/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	43	0	0	0	0.00
02/03/2026	RR87 On 06-August-26			Bond Future	6.53	101.1524	101.1282	101.1524	0.00
02/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	49	0	0	0	0.00
02/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	51	0	0	0	0.00
02/03/2026	RR87 On 05-November-26			Bond Future	5.40	102.9005	102.8761	102.9005	0.00
02/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	14	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
02/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	29	0	0	0	0.00
02/03/2026	RR88 On 07-May-26			Bond Future	6.85	106.4321	106.3628	106.4321	0.00
02/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	128	0	0	0	0.00
02/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	139	0	0	0	0.00
02/03/2026	RR88 On 06-August-26			Bond Future	6.79	105.4124	105.3466	105.4124	0.00
02/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	215	0	0	0	0.00
02/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	215	0	0	0	0.00
02/03/2026	RR88 On 05-November-26			Bond Future	6.72	106.6582	106.5876	106.6582	0.00
02/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	237	0	0	0	0.00
02/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	247	0	0	0	0.00
02/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00