



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: 02/04/2026 TO: 02/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	2029 On 07-May-26			Bond Future	146.19	146.1561	146.1908	146.1561	4,503.00
02/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	4371	4	4	4	0.00
02/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2029 On 06-August-26			Bond Future	148.90	148.8443	148.8954	148.8443	1,581.00
02/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	4795	5	5	5	0.00
02/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2029 On 05-November-26			Bond Future	150.20	150.1332	150.1988	150.1332	0.00
02/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	2639	3	3	3	0.00
02/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2029 On 04-February-27			Bond Future	153.09	152.9994	153.0915	152.9994	0.00
02/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	3372	3	3	3	0.00
02/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	2029 On 06-May-27			Bond Future	154.48	154.3825	154.4822	154.3825	0.00
02/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1162	1	1	1	0.00
02/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2030 On 07-May-26			Bond Future	8.19	101.8391	101.6290	101.8391	104,210.00
02/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3725	4	4	4	0.00
02/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	5	0	0	0	1,000.00
02/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	95	0	0	0	1,000.00
02/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	245	0	0	0	0.00
02/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	1083	1	1	1	1,000.00
02/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1602	1	2	1	0.00
02/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	3129	3	3	3	0.00
02/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	24	0	0	0	0.00
02/04/2026	2030 On 06-August-26			Bond Future	8.26	99.6773	99.4744	99.6773	66,519.00
02/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3096	3	3	3	0.00
02/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	343	0	0	0	1,000.00
02/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	718	1	1	1	0.00
02/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	110	0	0	0	1,000.00
02/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1993	2	2	2	0.00
02/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1321	1	1	1	1,000.00
02/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3278	3	3	3	0.00
02/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	325	0	0	0	0.00
02/04/2026	2030 On 05-November-26			Bond Future	8.32	101.5092	101.3117	101.5092	0.00
02/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1364	1	1	1	0.00
02/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1168	1	1	1	0.00
02/04/2026	2030 On 04-February-27			Bond Future	8.37	99.4167	99.2325	99.4167	0.00
02/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	672	1	1	1	0.00
02/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	2104	2	2	2	0.00
02/04/2026	2030 On 06-May-27			Bond Future	8.46	101.2760	101.0919	101.2760	0.00
02/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	369	0	0	0	0.00
02/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3244	3	3	3	0.00
02/04/2026	2031 On 07-May-26			Bond Future	114.19	114.1438	114.1882	114.1438	1,878.00
02/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	574	1	1	1	0.00
02/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	226	0	0	0	0.00
02/04/2026	2031 On 06-August-26			Bond Future	113.88	113.8264	113.8839	113.8264	1,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	750	1	1	1	0.00
02/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	676	1	1	1	0.00
02/04/2026	2031 On 05-November-26			Bond Future	116.01	115.9446	116.0137	115.9446	0.00
02/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	4539	4	5	4	0.00
02/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	15	0	0	0	0.00
02/04/2026	2031 On 04-February-27			Bond Future	115.78	115.6893	115.7791	115.6893	0.00
02/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	841	1	1	1	0.00
02/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	1241	1	1	1	0.00
02/04/2026	2031 On 06-May-27			Bond Future	117.97	117.8791	117.9750	117.8791	0.00
02/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	1732	2	2	2	0.00
02/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	627	1	1	1	0.00
02/04/2026	2032 On 07-May-26			Bond Future	8.61	99.6768	99.3103	99.6768	124,997.00
02/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	6621	7	7	7	0.00
02/04/2026	2032 On 07-May-26		Call	Bond Future	731.57	0.9330	0.7316	0.9330	0.00
02/04/2026	2032 On 07-May-26		Put	Bond Future	1421.29	1.2562	1.4213	1.2562	0.00
02/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	15	0	0	0	0.00
02/04/2026	2032 On 06-August-26			Bond Future	8.68	101.4853	101.1229	101.4853	44,130.00
02/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	6296	7	6	7	0.00
02/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	291	0	0	0	0.00
02/04/2026	2032 On 05-November-26			Bond Future	8.74	99.1906	98.8306	99.1906	0.00
02/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3115	3	3	3	0.00
02/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1395	1	1	1	0.00
02/04/2026	2032 On 04-February-27			Bond Future	8.81	101.0619	100.7119	101.0619	0.00
02/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1592	2	2	2	0.00
02/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2913	3	3	3	0.00
02/04/2026	2032 On 06-May-27			Bond Future	8.88	98.7926	98.4396	98.7926	0.00
02/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	827	1	1	1	0.00
02/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	5098	5	5	5	0.00
02/04/2026	2033 On 07-May-26			Bond Future	141.15	141.1508	141.1457	141.1508	9,943.00
02/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	5986	6	6	6	0.00
02/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2033 On 06-August-26			Bond Future	143.76	143.7469	143.7570	143.7469	330.00
02/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	9507	9	10	9	0.00
02/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	2033 On 05-November-26			Bond Future	144.86	144.8392	144.8624	144.8392	0.00
02/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	7602	8	8	8	0.00
02/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2033 On 04-February-27			Bond Future	147.65	147.6043	147.6524	147.6043	0.00
02/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	4942	5	5	5	0.00
02/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2033 On 06-May-27			Bond Future	148.83	148.7799	148.8345	148.7799	0.00
02/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
02/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	2376	2	2	2	0.00
02/04/2026	2037 On 07-May-26			Bond Future	9.36	97.0957	96.5768	97.0957	215,121.00
02/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	11503	12	12	12	0.00
02/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	17029	18	17	18	0.00
02/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	9496	10	9	10	142.00
02/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	460	1	0	1	1,500.00
02/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	1843	2	2	2	1,500.00
02/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	4584	5	5	5	0.00
02/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	261	0	0	0	1,500.00
02/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	1042	1	1	1	0.00
02/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	2838	2	3	2	0.00
02/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
02/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	24	0	0	0	0.00
02/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	8	0	0	0	0.00
02/04/2026	2037 On 06-August-26			Bond Future	9.44	94.5973	94.0793	94.5973	22,990.00
02/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	13065	14	13	14	0.00
02/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	11052	11	11	11	0.00
02/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	8066	8	8	8	0.00
02/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	4820	5	5	5	2,541.00
02/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	602	0	1	0	2,541.00
02/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	1294	1	1	1	0.00
02/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	305	0	0	0	2,541.00
02/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	173	0	0	0	0.00
02/04/2026	2037 On 05-November-26			Bond Future	9.51	96.3359	95.8171	96.3359	0.00
02/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	7776	8	8	8	0.00
02/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	8742	9	9	9	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
02/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	6013	6	6	6	0.00
02/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	2981	3	3	3	4,490.00
02/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1713	1	2	1	4,490.00
02/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	3292	3	3	3	0.00
02/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	1058	1	1	1	4,490.00
02/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	1256	1	1	1	0.00
02/04/2026	2037 On 04-February-27			Bond Future	9.58	93.8954	93.3829	93.8954	0.00
02/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	3387	4	3	4	0.00
02/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	4437	5	4	5	0.00
02/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	2781	3	3	3	0.00
02/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1151	1	1	1	4,490.00
02/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	4414	4	4	4	4,490.00
02/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	8375	8	8	8	0.00
02/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	3044	3	3	3	4,490.00
02/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	3794	3	4	3	0.00
02/04/2026	2037 On 06-May-27			Bond Future	9.66	95.6512	95.1325	95.6512	0.00
02/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	1489	2	1	2	0.00
02/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	8162	8	8	8	0.00
02/04/2026	2038 On 07-May-26			Bond Future	155.14	155.8409	155.1394	155.8409	4,978.00
02/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	10609	11	11	11	0.00
02/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2038 On 06-August-26			Bond Future	155.82	156.5131	155.8155	156.5131	0.00
02/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	11095	12	11	12	0.00
02/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2038 On 05-November-26			Bond Future	158.73	159.4255	158.7291	159.4255	0.00
02/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	12419	13	12	13	0.00
02/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2038 On 04-February-27			Bond Future	159.54	160.2278	159.5445	160.2278	0.00
02/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	5715	6	6	6	0.00
02/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2038 On 06-May-27			Bond Future	162.57	163.2611	162.5712	163.2611	0.00
02/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
02/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	3529	3	4	3	0.00
02/04/2026	2040 On 07-May-26			Bond Future	9.69	97.9273	97.3066	97.9273	53,747.00

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02/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	12892	14	13	14	0.00
02/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	17686	18	18	18	0.00
02/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	14948	16	15	16	0.00
02/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	16004	17	16	17	0.00
02/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	13182	14	13	14	0.00
02/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	9621	10	10	10	0.00
02/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	7058	8	7	8	1,460.00
02/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	37	0	0	0	27,500.00
02/04/2026	2040 On 07-May-26		Call	Bond Future	824.19	1.0729	0.8242	1.0729	0.00
02/04/2026	2040 On 07-May-26		Put	Bond Future	3517.58	3.1456	3.5176	3.1456	0.00
02/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	7998	7	8	7	0.00
02/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	10	0	0	0	1,460.00
02/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	147	0	0	0	0.00
02/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
02/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	3	0	0	0	0.00
02/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	49	0	0	0	0.00
02/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	12	0	0	0	0.00
02/04/2026	2040 On 06-August-26			Bond Future	9.77	95.1934	94.5720	95.1934	47,936.00
02/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	15314	16	15	16	0.00
02/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	175	0	0	0	0.00
02/04/2026	2040 On 05-November-26			Bond Future	9.84	96.9430	96.3188	96.9430	0.00
02/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	9378	10	9	10	0.00
02/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	10436	11	10	11	0.00
02/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	7414	8	7	8	0.00
02/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	3938	4	4	4	2,300.00
02/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1868	2	2	2	2,300.00
02/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	3460	3	3	3	0.00
02/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	1165	1	1	1	2,300.00
02/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	1385	1	1	1	0.00
02/04/2026	2040 On 04-February-27			Bond Future	9.91	94.2634	93.6437	94.2634	0.00
02/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	4296	4	4	4	0.00
02/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	3365	4	3	4	0.00
02/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	1393	1	1	1	2,300.00
02/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	5265	6	5	6	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
02/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	3511	3	4	3	2,300.00
02/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	5046	5	5	5	2,300.00
02/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	9652	9	10	9	0.00
02/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	4168	4	4	4	0.00
02/04/2026	2040 On 06-May-27			Bond Future	9.99	96.0260	95.3981	96.0260	0.00
02/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	1789	2	2	2	0.00
02/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	9757	9	10	9	0.00
02/04/2026	2043 On 07-May-26			Bond Future	119.38	118.8442	119.3793	118.8442	0.00
02/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	7688	7	8	7	0.00
02/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	9	0	0	0	0.00
02/04/2026	2043 On 06-August-26			Bond Future	118.74	118.1833	118.7410	118.1833	3,416.00
02/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	8038	7	8	7	0.00
02/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	177	0	0	0	0.00
02/04/2026	2043 On 05-November-26			Bond Future	120.96	120.3826	120.9617	120.3826	0.00
02/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	8513	8	9	8	0.00
02/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	392	0	0	0	0.00
02/04/2026	2043 On 04-February-27			Bond Future	120.38	119.7727	120.3831	119.7727	0.00
02/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	4780	4	5	4	0.00
02/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	2027	2	2	2	0.00
02/04/2026	2043 On 06-May-27			Bond Future	122.67	122.0397	122.6661	122.0397	0.00
02/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	1742	1	2	1	0.00
02/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	6556	7	7	7	0.00
02/04/2026	2044 On 07-May-26			Bond Future	9.78	94.5892	93.8394	94.5892	153,671.00
02/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	13902	15	14	15	0.00
02/04/2026	2044 On 07-May-26		Call	Bond Future	321.17	0.4446	0.3212	0.4446	0.00
02/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	2776	3	3	3	0.00
02/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	1070	1	1	1	15,000.00
02/04/2026	2044 On 07-May-26		Put	Bond Future	6481.78	5.8554	6.4818	5.8554	0.00
02/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	14	0	0	0	0.00
02/04/2026	2044 On 06-August-26			Bond Future	9.85	91.9200	91.1668	91.9200	7,030.00
02/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	17002	18	17	18	0.00
02/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	1265	1	1	1	0.00
02/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	801	1	1	1	0.00
02/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	2751	3	3	3	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
02/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	3551	3	4	3	14,500.00
02/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	7733	7	8	7	7,000.00
02/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	6086	5	6	5	7,000.00
02/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	165	0	0	0	0.00
02/04/2026	2044 On 05-November-26			Bond Future	9.92	93.6094	92.8508	93.6094	0.00
02/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	11190	12	11	12	0.00
02/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	1312	1	1	1	0.00
02/04/2026	2044 On 04-February-27			Bond Future	9.98	90.9923	90.2349	90.9923	0.00
02/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	5494	6	5	6	0.00
02/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	4028	4	4	4	0.00
02/04/2026	2044 On 06-May-27			Bond Future	10.06	92.6937	91.9254	92.6937	0.00
02/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	2182	2	2	2	0.00
02/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	9839	9	10	9	0.00
02/04/2026	2046 On 07-May-26			Bond Future	135.55	134.9554	135.5465	134.9554	18,662.00
02/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	10597	10	11	10	0.00
02/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2046 On 06-August-26			Bond Future	138.05	137.4375	138.0543	137.4375	0.00
02/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	15674	15	16	15	0.00
02/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2046 On 05-November-26			Bond Future	138.31	137.6681	138.3089	137.6681	0.00
02/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	12829	12	13	12	0.00
02/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2046 On 04-February-27			Bond Future	140.97	140.2965	140.9729	140.2965	0.00
02/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	9883	9	10	9	0.00
02/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2046 On 06-May-27			Bond Future	141.27	140.5738	141.2680	140.5738	0.00
02/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
02/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	7722	8	8	8	0.00
02/04/2026	2050 On 07-May-26			Bond Future	138.66	136.8285	138.6581	136.8285	17,367.00
02/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	14588	13	15	13	0.00
02/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2050 On 06-August-26			Bond Future	138.78	136.9008	138.7793	136.9008	0.00
02/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	15509	14	16	14	0.00
02/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	2050 On 05-November-26			Bond Future	141.37	139.4484	141.3745	139.4484	0.00
02/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	17534	16	18	16	0.00
02/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2050 On 04-February-27			Bond Future	141.60	139.6161	141.6026	139.6161	0.00
02/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	9213	7	9	7	0.00
02/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
02/04/2026	2050 On 06-May-27			Bond Future	144.29	142.2593	144.2886	142.2593	0.00
02/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
02/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	6171	8	6	8	0.00
02/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	AL37 On 07-May-26			Index Future	1176.26	1179.7130	1176.2590	1179.7130	0.00
02/04/2026	AL37 On 06-August-26			Index Future	1197.50	1200.8860	1197.5000	1200.8860	0.00
02/04/2026	AL37 On 05-November-26			Index Future	1219.85	1223.1870	1219.8490	1223.1870	0.00
02/04/2026	AL37 On 04-February-27			Index Future	1243.07	1246.2610	1243.0650	1246.2610	0.00
02/04/2026	AL37 On 06-May-27			Index Future	1266.38	1269.5870	1266.3800	1269.5870	0.00
02/04/2026	AL7T On 07-May-26			Index Future	1481.02	1488.5730	1481.0220	1488.5730	0.00
02/04/2026	AL7T On 06-August-26			Index Future	1507.77	1515.2890	1507.7650	1515.2890	0.00
02/04/2026	AL7T On 05-November-26			Index Future	1535.91	1543.4290	1535.9050	1543.4290	0.00
02/04/2026	AL7T On 04-February-27			Index Future	1565.14	1572.5440	1565.1360	1572.5440	0.00
02/04/2026	AL7T On 06-May-27			Index Future	1594.49	1601.9780	1594.4910	1601.9780	0.00
02/04/2026	ALBI On 07-May-26			Index Future	1344.55	1351.7530	1344.5460	1351.7530	77.00
02/04/2026	ALBI On 06-August-26			Index Future	1368.83	1376.0140	1368.8260	1376.0140	0.00
02/04/2026	ALBI On 05-November-26			Index Future	1394.37	1401.5670	1394.3720	1401.5670	0.00
02/04/2026	ALBI On 04-February-27			Index Future	1420.91	1428.0060	1420.9100	1428.0060	0.00
02/04/2026	ALBI On 06-May-27			Index Future	1447.56	1454.7340	1447.5600	1454.7340	0.00
02/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	ES33 On 07-May-26			Bond Future	9.49	91.1811	90.7879	91.1811	0.00
02/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9907	10	10	10	0.00
02/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
02/04/2026	ES33 On 06-August-26			Bond Future	9.59	92.8582	92.4676	92.8582	0.00
02/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10599	11	11	11	0.00
02/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
02/04/2026	ES33 On 05-November-26			Bond Future	9.68	90.7928	90.4032	90.7928	0.00
02/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5075	5	5	5	0.00
02/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
02/04/2026	ES33 On 04-February-27			Bond Future	9.78	92.5264	92.1446	92.5264	0.00
02/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
02/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	352	0	0	0	0.00
02/04/2026	ES33 On 06-May-27			Bond Future	9.88	90.4827	90.0970	90.4827	0.00
02/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
02/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4828	4	5	4	0.00
02/04/2026	ES42 On 07-May-26			Bond Future	10.07	88.6926	88.0442	88.6926	0.00
02/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	13403	14	13	14	0.00
02/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
02/04/2026	ES42 On 06-August-26			Bond Future	10.15	90.3239	89.6732	90.3239	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
02/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	15199	16	15	16	0.00
02/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
02/04/2026	ES42 On 05-November-26			Bond Future	10.23	87.7405	87.0860	87.7405	0.00
02/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	9121	10	9	10	0.00
02/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
02/04/2026	ES42 On 04-February-27			Bond Future	10.30	89.4159	88.7636	89.4159	0.00
02/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0	1	0	1	0.00
02/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	96	0	0	0	0.00
02/04/2026	ES42 On 06-May-27			Bond Future	10.39	86.8438	86.1824	86.8438	0.00
02/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
02/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	7560	7	8	7	0.00
02/04/2026	GOVI On 07-May-26			GOVI	1317.67	1324.8970	1317.6690	1324.8970	622.00
02/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1406690	148	141	148	0.00
02/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
02/04/2026	GOVI On 06-August-26			GOVI	1341.46	1348.6750	1341.4630	1348.6750	0.00
02/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1524630	160	152	160	0.00
02/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
02/04/2026	GOVI On 05-November-26			GOVI	1366.50	1373.7210	1366.4990	1373.7210	0.00
02/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	894990	97	89	97	0.00
02/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
02/04/2026	GOVI On 04-February-27			GOVI	1392.51	1399.6350	1392.5060	1399.6350	0.00
02/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	235060	31	24	31	0.00
02/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
02/04/2026	GOVI On 06-May-27			GOVI	1418.62	1425.8310	1418.6240	1425.8310	0.00
02/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0	0	0	0	0.00
02/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	83760	1	8	1	0.00
02/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/04/2026	I258 On 07-May-26			Bond Future	126.10	125.0764	126.1027	125.0764	0.00
02/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	12380	11	12	11	0.00
02/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	7	0	0	0	0.00
02/04/2026	I258 On 06-August-26			Bond Future	125.59	124.5299	125.5887	124.5299	0.00
02/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	12845	12	13	12	0.00
02/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	206	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
02/04/2026	I258 On 05-November-26			Bond Future	127.94	126.8473	127.9375	126.8473	0.00
02/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	13493	12	13	12	0.00
02/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	505	0	1	0	0.00
02/04/2026	I258 On 04-February-27			Bond Future	127.49	126.3609	127.4931	126.3609	0.00
02/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	10303	9	10	9	0.00
02/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	1710	2	2	2	0.00
02/04/2026	I258 On 06-May-27			Bond Future	129.91	128.7526	129.9111	128.7526	0.00
02/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	3561	3	4	3	0.00
02/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	8430	9	8	9	0.00
02/04/2026	IGOV On 07-May-26			Index Future	430.60	429.5480	430.5990	429.5480	263.00
02/04/2026	IGOV On 06-August-26			Index Future	438.48	437.3630	438.4810	437.3630	0.00
02/04/2026	IGOV On 05-November-26			Index Future	446.77	445.5890	446.7680	445.5890	0.00
02/04/2026	IGOV On 04-February-27			Index Future	455.37	454.0960	455.3730	454.0960	0.00
02/04/2026	IGOV On 06-May-27			Index Future	464.01	462.6950	464.0130	462.6950	0.00
02/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/04/2026	R033 On 07-May-26			Bond Future	8.70	108.2105	107.7780	108.2105	9,663.00
02/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	8500	9	8	9	0.00
02/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	10	0	0	0	0.00
02/04/2026	R033 On 06-August-26			Bond Future	8.77	110.1739	109.7452	110.1739	223.00
02/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	7604	8	8	8	0.00
02/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	313	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
02/04/2026	R033 On 05-November-26			Bond Future	8.83	107.1565	106.7299	107.1565	0.00
02/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	3976	4	4	4	0.00
02/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1523	1	2	1	0.00
02/04/2026	R033 On 04-February-27			Bond Future	8.89	109.1782	108.7615	109.1782	0.00
02/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2098	2	2	2	0.00
02/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	3267	3	3	3	0.00
02/04/2026	R033 On 06-May-27			Bond Future	8.96	106.1780	105.7575	106.1780	0.00
02/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1031	1	1	1	0.00
02/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5966	6	6	6	0.00
02/04/2026	R035 On 07-May-26			Bond Future	9.02	101.3768	100.8937	101.3768	81,803.00
02/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	10241	11	10	11	0.00
02/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	9208	10	9	10	0.00
02/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	6587	7	7	7	0.00
02/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	3997	4	4	4	200.00
02/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	9467	10	9	10	0.00
02/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	6851	7	7	7	0.00
02/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	3897	4	4	4	250.00
02/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	4248	5	4	5	350.00
02/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	9104	10	9	10	0.00
02/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	6482	7	6	7	0.00
02/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	98	0	0	0	0.00
02/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	278	0	0	0	0.00
02/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	89	0	0	0	1,000.00
02/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	648	1	1	1	1,000.00
02/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	1903	2	2	2	0.00
02/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	813	1	1	1	1,000.00
02/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	2006	2	2	2	0.00
02/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	4539	4	5	4	0.00
02/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	3105	3	3	3	16,000.00
02/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	4422	4	4	4	16,000.00
02/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	71	0	0	0	250.00
02/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	268	0	0	0	0.00
02/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	16	0	0	0	250.00
02/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	59	0	0	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	223	0	0	0	0.00
02/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	12	0	0	0	350.00
02/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	67	0	0	0	200.00
02/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	255	0	0	0	0.00
02/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	15	0	0	0	200.00
02/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	8	0	0	0	0.00
02/04/2026	R035 On 06-August-26			Bond Future	9.09	103.2162	102.7352	103.2162	26,660.00
02/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	10864	11	11	11	0.00
02/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	4661	5	5	5	0.00
02/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	6914	7	7	7	0.00
02/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	295	0	0	0	0.00
02/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	628	1	1	1	0.00
02/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	320	0	0	0	5,000.00
02/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	212	0	0	0	5,000.00
02/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1236	1	1	1	350.00
02/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	567	1	1	1	1,000.00
02/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	1414	1	1	1	1,000.00
02/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	3313	3	3	3	0.00
02/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	4618	5	5	5	0.00
02/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	2654	3	3	3	0.00
02/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	2689	3	3	3	250.00
02/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	2384	2	2	2	200.00
02/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	6497	7	6	7	0.00
02/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	4279	4	4	4	0.00
02/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	1181	1	1	1	200.00
02/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	2128	2	2	2	0.00
02/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	663	0	1	0	200.00
02/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1936	2	2	2	350.00
02/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	3452	3	3	3	0.00
02/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	1075	1	1	1	350.00
02/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	1565	1	2	1	1,000.00
02/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	3153	3	3	3	0.00
02/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	5336	5	5	5	0.00
02/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	7510	7	8	7	0.00
02/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	5089	5	5	5	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	7218	7	7	7	0.00
02/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	8711	8	9	8	0.00
02/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	599	0	1	0	250.00
02/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	1063	1	1	1	250.00
02/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1913	2	2	2	0.00
02/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	210	0	0	0	0.00
02/04/2026	R035 On 05-November-26			Bond Future	9.15	100.6113	100.1306	100.6113	210.00
02/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	6136	6	6	6	0.00
02/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	1831	2	2	2	200.00
02/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	5182	5	5	5	0.00
02/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	3297	3	3	3	0.00
02/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	2270	2	2	2	0.00
02/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	630	1	1	1	600.00
02/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1186	1	1	1	0.00
02/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	5155	5	5	5	600.00
02/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	7641	7	8	7	0.00
02/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	3309	3	3	3	600.00
02/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	2461	2	2	2	200.00
02/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	3854	3	4	3	0.00
02/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1593	1	2	1	200.00
02/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	1314	1	1	1	0.00
02/04/2026	R035 On 04-February-27			Bond Future	9.22	102.5093	102.0366	102.5093	0.00
02/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	2620	3	3	3	0.00
02/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	663	1	1	1	3,000.00
02/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1097	1	1	1	3,000.00
02/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	2197	2	2	2	0.00
02/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	4264	4	4	4	3,000.00
02/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	6946	7	7	7	0.00
02/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	9545	9	10	9	0.00
02/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	3728	3	4	3	0.00
02/04/2026	R035 On 06-May-27			Bond Future	9.29	99.9232	99.4451	99.9232	0.00
02/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1312	1	1	1	0.00
02/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	7127	7	7	7	0.00
02/04/2026	R038 On 07-May-26			Bond Future	9.44	112.0480	111.3598	112.0480	4,638.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	13520	14	14	14	0.00
02/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	10	0	0	0	0.00
02/04/2026	R038 On 06-August-26			Bond Future	9.52	114.0810	113.3923	114.0810	0.00
02/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	15221	16	15	16	0.00
02/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	186	0	0	0	0.00
02/04/2026	R038 On 05-November-26			Bond Future	9.59	110.6943	110.0031	110.6943	0.00
02/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	9248	10	9	10	0.00
02/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	1451	1	1	1	0.00
02/04/2026	R038 On 04-February-27			Bond Future	9.66	112.7827	112.0972	112.7827	0.00
02/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	4029	4	4	4	0.00
02/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	4457	4	4	4	0.00
02/04/2026	R038 On 06-May-27			Bond Future	9.74	109.4087	108.7144	109.4087	0.00
02/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	1796	2	2	2	0.00
02/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	9312	9	9	9	0.00
02/04/2026	R053 On 07-May-26			Bond Future	9.65	121.1288	120.1188	121.1288	28,998.00
02/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	19362	20	19	20	0.00
02/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	18	0	0	0	0.00
02/04/2026	R053 On 06-August-26			Bond Future	9.72	123.3266	122.3112	123.3266	61,200.00
02/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	23449	24	23	24	0.00
02/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	321	0	0	0	530.00
02/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	704	1	1	1	0.00
02/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	1705	2	2	2	530.00
02/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	3800	4	4	4	0.00
02/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	5076	4	5	4	530.00
02/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	8778	8	9	8	530.00
02/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	14065	13	14	13	0.00
02/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	20511	19	21	19	0.00
02/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	249	0	0	0	0.00
02/04/2026	R053 On 05-November-26			Bond Future	9.77	119.7316	118.7086	119.7316	0.00
02/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	15748	17	16	17	0.00
02/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1816	2	2	2	0.00
02/04/2026	R053 On 04-February-27			Bond Future	9.83	121.9905	120.9683	121.9905	0.00
02/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	7503	8	8	8	0.00
02/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	5808	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R053 On 06-May-27			Bond Future	9.89	118.4106	117.3736	118.4106	0.00
02/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	2994	3	3	3	0.00
02/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	14059	13	14	13	0.00
02/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
02/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	49	0	0	0	0.00
02/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	49	0	0	0	0.00
02/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
02/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	63	0	0	0	0.00
02/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	63	0	0	0	0.00
02/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
02/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	41	0	0	0	0.00
02/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	41	0	0	0	0.00
02/04/2026	R202 On 07-May-26			Bond Future	293.26	293.4653	293.2639	293.4653	772.00
02/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	15714	16	16	16	0.00
02/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R202 On 06-August-26			Bond Future	293.29	293.4593	293.2856	293.4593	253.00
02/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	14426	15	14	15	0.00
02/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R202 On 05-November-26			Bond Future	298.77	298.9199	298.7697	298.9199	0.00
02/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	18310	18	18	18	0.00
02/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R202 On 04-February-27			Bond Future	299.01	299.1153	299.0118	299.1153	0.00
02/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	4282	4	4	4	0.00
02/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R202 On 06-May-27			Bond Future	304.68	304.7781	304.6843	304.7781	0.00
02/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
02/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	2306	2	2	2	0.00
02/04/2026	R209 On 07-May-26			Bond Future	9.19	82.3557	81.9021	82.3557	46,242.00
02/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	9742	10	10	10	0.00
02/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	9	0	0	0	0.00
02/04/2026	R209 On 06-August-26			Bond Future	9.25	83.8499	83.3970	83.8499	770.00
02/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	10909	11	11	11	0.00
02/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	179	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
02/04/2026	R209 On 05-November-26			Bond Future	9.31	82.2395	81.7858	82.2395	0.00
02/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	6389	7	6	7	0.00
02/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	1190	1	1	1	0.00
02/04/2026	R209 On 04-February-27			Bond Future	9.38	83.7910	83.3425	83.7910	0.00
02/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	2860	3	3	3	0.00
02/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	808	1	1	1	3,237.00
02/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	2056	2	2	2	0.00
02/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	4299	4	4	4	3,237.00
02/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	8349	8	8	8	0.00
02/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	3372	3	3	3	0.00
02/04/2026	R209 On 06-May-27			Bond Future	9.45	82.2071	81.7533	82.2071	0.00
02/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1303	1	1	1	0.00
02/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1153	1	1	1	4,620.00
02/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	3057	3	3	3	0.00
02/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	3710	3	4	3	4,620.00
02/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	7664	7	8	7	0.00
02/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	6905	7	7	7	0.00
02/04/2026	R210 On 07-May-26			Bond Future	261.21	261.2275	261.2130	261.2275	1,096.00
02/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	5813	6	6	6	0.00
02/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R210 On 06-August-26			Bond Future	266.05	266.0321	266.0456	266.0321	0.00
02/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6206	6	6	6	0.00
02/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R210 On 05-November-26			Bond Future	267.49	267.4552	267.4931	267.4552	0.00
02/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14163	14	14	14	0.00
02/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R210 On 04-February-27			Bond Future	272.64	272.5614	272.6449	272.5614	0.00
02/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6615	7	7	7	0.00
02/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R210 On 06-May-27			Bond Future	274.21	274.1156	274.2111	274.1156	0.00
02/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3081	3	3	3	0.00
02/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R213 On 07-May-26			Bond Future	8.44	96.0637	95.7763	96.0637	81,241.00
02/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	4952	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	20	0	0	0	0.00
02/04/2026	R213 On 06-August-26			Bond Future	8.51	97.8066	97.5244	97.8066	0.00
02/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4434	5	4	5	0.00
02/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	326	0	0	0	0.00
02/04/2026	R213 On 05-November-26			Bond Future	8.58	96.0533	95.7745	96.0533	0.00
02/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	1962	2	2	2	0.00
02/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1377	1	1	1	0.00
02/04/2026	R213 On 04-February-27			Bond Future	8.65	97.8653	97.5975	97.8653	0.00
02/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	987	1	1	1	0.00
02/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2646	2	3	2	0.00
02/04/2026	R213 On 06-May-27			Bond Future	8.72	96.1440	95.8746	96.1440	0.00
02/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	565	1	1	1	0.00
02/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	2932	3	3	3	0.00
02/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1009	1	1	1	2,830.00
02/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1328	1	1	1	2,830.00
02/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2852	3	3	3	0.00
02/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	4222	4	4	4	0.00
02/04/2026	R214 On 07-May-26			Bond Future	9.67	77.2040	76.6229	77.2040	41,220.00
02/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	10695	11	11	11	0.00
02/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	15	0	0	0	0.00
02/04/2026	R214 On 06-August-26			Bond Future	9.73	78.6048	78.0214	78.6048	0.00
02/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	12615	13	13	13	0.00
02/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	220	0	0	0	0.00
02/04/2026	R214 On 05-November-26			Bond Future	9.80	76.7522	76.1651	76.7522	0.00
02/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	8109	9	8	9	0.00
02/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	1295	1	1	1	0.00
02/04/2026	R214 On 04-February-27			Bond Future	9.86	78.2001	77.6148	78.2001	0.00
02/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	3908	4	4	4	0.00
02/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	3685	3	4	3	0.00
02/04/2026	R214 On 06-May-27			Bond Future	9.93	76.3645	75.7710	76.3645	0.00
02/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	1643	2	2	2	0.00
02/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	8403	8	8	8	0.00
02/04/2026	R248 On 07-May-26			Bond Future	9.73	93.6788	92.9182	93.6788	142,152.00
02/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	14455	15	14	15	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
02/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	9	0	0	0	1,620.00
02/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	43	0	0	0	1,620.00
02/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	330	0	0	0	0.00
02/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	342	0	0	0	0.00
02/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	5024	4	5	4	0.00
02/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	5102	4	5	4	0.00
02/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	9323	9	9	9	0.00
02/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	13306	13	13	13	0.00
02/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	17	0	0	0	0.00
02/04/2026	R248 On 06-August-26			Bond Future	9.79	95.3785	94.6141	95.3785	159,025.00
02/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	17948	19	18	19	0.00
02/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	939	1	1	1	0.00
02/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	4360	5	4	5	0.00
02/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	2685	2	3	2	1,762.00
02/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	7878	7	8	7	1,762.00
02/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	183	0	0	0	0.00
02/04/2026	R248 On 05-November-26			Bond Future	9.85	92.6929	91.9229	92.6929	0.00
02/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	12060	13	12	13	0.00
02/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	1362	1	1	1	0.00
02/04/2026	R248 On 04-February-27			Bond Future	9.92	94.4417	93.6727	94.4417	0.00
02/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	5851	6	6	6	0.00
02/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	4319	4	4	4	0.00
02/04/2026	R248 On 06-May-27			Bond Future	9.98	91.7679	90.9878	91.7679	0.00
02/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	2370	2	2	2	0.00
02/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	10282	10	10	10	0.00
02/04/2026	R2R9 On 07-May-26			Bond Future	9.53	104.2237	103.6202	104.2237	0.00
02/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	92771	93	93	93	0.00
02/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R2R9 On 06-August-26			Bond Future	9.61	106.1147	105.5115	106.1147	0.00
02/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	92392	93	92	93	0.00
02/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R2R9 On 05-November-26			Bond Future	9.68	103.0858	102.4810	103.0858	0.00
02/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	91511	92	92	92	0.00
02/04/2026	R2R9 On 05-November-26	98.56	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
02/04/2026	R2R9 On 04-February-27			Bond Future	9.75	105.0306	104.4318	105.0306	0.00
02/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4901	5	5	5	0.00
02/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	3921	3	4	3	0.00
02/04/2026	R2R9 On 06-May-27			Bond Future	9.83	102.0159	101.4096	102.0159	0.00
02/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2125	2	2	2	0.00
02/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	9401	9	9	9	0.00
02/04/2026	R4R2 On 07-May-26			Bond Future	9.72	105.0677	104.3628	105.0677	10,149.00
02/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	93274	94	93	94	0.00
02/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R4R2 On 06-August-26			Bond Future	9.80	106.9741	106.2676	106.9741	0.00
02/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	92850	94	93	94	0.00
02/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R4R2 On 05-November-26			Bond Future	9.87	103.8350	103.1250	103.8350	0.00
02/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	91902	93	92	93	0.00
02/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
02/04/2026	R4R2 On 04-February-27			Bond Future	9.94	105.7939	105.0881	105.7939	0.00
02/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5607	6	6	6	0.00
02/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	4127	4	4	4	0.00
02/04/2026	R4R2 On 06-May-27			Bond Future	10.02	102.6674	101.9521	102.6674	0.00
02/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2452	2	2	2	0.00
02/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	10744	10	11	10	0.00
02/04/2026	RR87 On 07-May-26			Bond Future	7.27	102.8074	102.7662	102.8074	0.00
02/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	11	0	0	0	0.00
02/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	270	0	0	0	0.00
02/04/2026	RR87 On 06-August-26			Bond Future	7.18	100.9320	100.8992	100.9320	0.00
02/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	24	0	0	0	0.00
02/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	255	0	0	0	0.00
02/04/2026	RR87 On 05-November-26			Bond Future	6.39	102.7868	102.7627	102.7868	0.00
02/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	7	0	0	0	0.00
02/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	135	0	0	0	0.00
02/04/2026	RR88 On 07-May-26			Bond Future	7.56	105.3562	105.2747	105.3562	0.00
02/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	9	0	0	0	0.00
02/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1108	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
02/04/2026	RR88 On 06-August-26			Bond Future	7.62	104.4205	104.3535	104.4205	0.00
02/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	79	0	0	0	0.00
02/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1073	1	1	1	0.00
02/04/2026	RR88 On 05-November-26			Bond Future	7.62	105.7025	105.6398	105.7025	0.00
02/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	103	0	0	0	0.00
02/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1060	1	1	1	0.00
02/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00