



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

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For April 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	2029 On 07-May-26			Bond Future	147.0046	147.1552	147.0046	147.1552	4,495
09/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5184.6000	5335.2200	5.1846	5.3352	0
09/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2029 On 06-August-26			Bond Future	149.7236	149.8771	149.7236	149.8771	1,581
09/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5623.5700	5777.0900	5.6236	5.7771	0
09/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2029 On 05-November-26			Bond Future	151.0407	151.1973	151.0407	151.1973	0
09/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3480.7000	3637.3200	3.4807	3.6373	0
09/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2029 On 04-February-27			Bond Future	153.9493	154.1090	153.9493	154.1090	0
09/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4229.2500	4388.9700	4.2293	4.3890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2029 On 06-May-27			Bond Future	155.3551	155.5178	155.3551	155.5178	0
09/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2035.1400	2197.7700	2.0351	2.1978	0
09/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2030 On 07-May-26			Bond Future	7.8066	7.7764	102.8276	102.9238	104,219
09/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	30.7300	39.8000	0.0307	0.0398	1,000
09/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1956.3400	1869.1900	1.9563	1.8692	0
09/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	353.8100	402.7100	0.3538	0.4027	1,000
09/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	662.4400	615.1200	0.6624	0.6151	0
09/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	712.2600	781.1500	0.7123	0.7812	0
09/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	351.0900	323.7600	0.3511	0.3238	1,000
09/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4901.7100	4997.9300	4.9017	4.9979	0
09/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	1.6300	1.6300	0.0016	0.0016	0
09/04/2026	2030 On 06-August-26			Bond Future	7.8532	7.8205	100.6943	100.7924	68,439
09/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	275.6600	299.7400	0.2757	0.2997	1,000
09/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2223.9800	2149.9600	2.2240	2.1500	0
09/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	728.3600	775.3300	0.7284	0.7753	1,000
09/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1158.2000	1107.0700	1.1582	1.1071	0
09/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1307.7800	1371.7700	1.3078	1.3718	0
09/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	691.1600	657.0500	0.6912	0.6571	1,000
09/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4129.9700	4221.2200	4.1300	4.2212	0
09/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	139.3800	132.5300	0.1394	0.1325	0
09/04/2026	2030 On 05-November-26			Bond Future	7.8731	7.8375	102.5534	102.6534	0
09/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2098.7500	2170.2100	2.0988	2.1702	0
09/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	660.7600	632.1800	0.6608	0.6322	0
09/04/2026	2030 On 04-February-27			Bond Future	7.8840	7.8450	100.4975	100.5995	0
09/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1172.2300	1224.4500	1.1722	1.2245	0
09/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1339.6800	1289.8900	1.3397	1.2899	0
09/04/2026	2030 On 06-May-27			Bond Future	7.9209	7.8779	102.3813	102.4851	0
09/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	695.0000	730.8100	0.6950	0.7308	0
09/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2280.8600	2212.8800	2.2809	2.2129	0
09/04/2026	2031 On 07-May-26			Bond Future	115.3799	114.6206	115.3799	114.6206	1,878
09/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1551.2700	864.8000	1.5513	0.8648	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	11.3500	84.2400	0.0114	0.0842	0
09/04/2026	2031 On 06-August-26			Bond Future	115.0968	114.3235	115.0968	114.3235	1,727
09/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1520.6800	983.3400	1.5207	0.9833	0
09/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	233.8500	469.8000	0.2339	0.4698	0
09/04/2026	2031 On 05-November-26			Bond Future	117.2485	116.4609	117.2485	116.4609	0
09/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5760.9500	4978.5000	5.7610	4.9785	0
09/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	2.4600	7.5600	0.0025	0.0076	0
09/04/2026	2031 On 04-February-27			Bond Future	117.0356	116.2331	117.0356	116.2331	0
09/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1506.5900	1047.2400	1.5066	1.0472	0
09/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	650.9500	994.1700	0.6510	0.9942	0
09/04/2026	2031 On 06-May-27			Bond Future	119.2561	118.4382	119.2561	118.4382	0
09/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2673.1100	2045.5000	2.6731	2.0455	0
09/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	287.0100	477.3500	0.2870	0.4774	0
09/04/2026	2032 On 07-May-26		Call	Bond Future	1612.0300	1673.5000	1.6120	1.6735	0
09/04/2026	2032 On 07-May-26			Bond Future	8.2063	8.1917	101.1328	101.2003	129,629
09/04/2026	2032 On 07-May-26		Put	Bond Future	479.2600	473.2300	0.4793	0.4732	0
09/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8429.9600	8497.5600	8.4300	8.4976	0
09/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.6900	0.7900	0.0007	0.0008	0
09/04/2026	2032 On 06-August-26			Bond Future	8.2559	8.2404	102.9781	103.0469	46,480
09/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7979.8800	8047.4200	7.9799	8.0474	0
09/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	119.2300	117.9100	0.1192	0.1179	0
09/04/2026	2032 On 05-November-26			Bond Future	8.2957	8.2793	100.7193	100.7896	0
09/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4404.2000	4461.6800	4.4042	4.4617	0
09/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	795.4700	782.6600	0.7955	0.7827	0
09/04/2026	2032 On 04-February-27			Bond Future	8.3324	8.3150	102.6362	102.7078	0
09/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2500.2700	2543.7800	2.5003	2.5438	0
09/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1896.7100	1868.5700	1.8967	1.8686	0
09/04/2026	2032 On 06-May-27			Bond Future	8.3790	8.3605	100.4006	100.4735	0
09/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1399.8200	1429.0700	1.3998	1.4291	0
09/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3709.9000	3666.2600	3.7099	3.6663	0
09/04/2026	2033 On 07-May-26			Bond Future	143.8731	143.2878	143.8731	143.2878	10,273
09/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8713.0900	8127.7900	8.7131	8.1278	0
09/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2033 On 06-August-26			Bond Future	146.5341	145.9381	146.5341	145.9381	2,882
09/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12284.1200	11688.1100	12.2841	11.6881	0
09/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2033 On 05-November-26			Bond Future	147.6901	147.0832	147.6901	147.0832	0
09/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10430.1300	9823.1800	10.4301	9.8232	0
09/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2033 On 04-February-27			Bond Future	150.5341	149.9156	150.5341	149.9156	0
09/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7824.1300	7205.5800	7.8241	7.2056	0
09/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2033 On 06-May-27			Bond Future	151.7706	151.1401	151.7706	151.1401	0
09/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	560.5900	0.0000	0.5606	0.0000	0
09/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	69.9000	0.0000	0.0699	0
09/04/2026	2037 On 07-May-26			Bond Future	8.8896	8.9055	99.6913	99.5848	176,288
09/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1605.6500	1563.0600	1.6057	1.5631	1,500
09/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	869.1900	933.0300	0.8692	0.9330	0
09/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4087.1500	4003.8000	4.0872	4.0038	1,500
09/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	171.8200	194.9000	0.1718	0.1949	0
09/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7460.8900	7359.3300	7.4609	7.3593	0
09/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	22.5600	27.4300	0.0226	0.0274	1,500
09/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12588.1700	12482.0400	12.5882	12.4820	142
09/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.8300	1.1300	0.0008	0.0011	0
09/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14609.5800	14503.2400	14.6096	14.5032	0
09/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.2000	0.2900	0.0002	0.0003	0
09/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20143.6200	20037.1900	20.1436	20.0372	0
09/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
09/04/2026	2037 On 06-August-26			Bond Future	8.9507	8.9671	97.2501	97.1419	94,784
09/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7252.2700	7167.3100	7.2523	7.1673	2,541
09/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	554.8600	578.1500	0.5549	0.5782	0
09/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10870.1600	10773.6000	10.8702	10.7736	0
09/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	235.1600	246.8500	0.2352	0.2469	2,541
09/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	14028.5700	13926.5700	14.0286	13.9266	0
09/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	110.8700	117.1200	0.1109	0.1171	2,541
09/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16121.1400	16016.5300	16.1211	16.0165	0
09/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	57.9300	61.5700	0.0579	0.0616	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2037 On 05-November-26			Bond Future	8.9985	9.0156	99.0457	98.9356	0
09/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4806.7200	4741.3500	4.8067	4.7414	4,490
09/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1889.3900	1934.1300	1.8894	1.9341	0
09/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8441.9400	8357.4500	8.4419	8.3575	0
09/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	913.4100	939.0300	0.9134	0.9390	4,490
09/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10403.9500	10313.3000	10.4040	10.3133	0
09/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	655.8300	675.2900	0.6558	0.6753	0
09/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11457.9300	11364.5300	11.4579	11.3645	0
09/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	545.5100	562.2200	0.5455	0.5622	4,490
09/04/2026	2037 On 04-February-27			Bond Future	9.0453	9.0630	96.6727	96.5605	0
09/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2072.7500	2038.9500	2.0728	2.0390	4,490
09/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6006.5200	6084.8500	6.0065	6.0849	0
09/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4447.6100	4387.3400	4.4476	4.3873	0
09/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2791.5000	2843.3600	2.7915	2.8434	4,490
09/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5231.1400	5165.0200	5.2311	5.1650	0
09/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2348.6300	2394.6400	2.3486	2.3946	0
09/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6521.4900	6447.6500	6.5215	6.4477	0
09/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1838.6900	1876.9800	1.8387	1.8770	4,490
09/04/2026	2037 On 06-May-27			Bond Future	9.1036	9.1220	98.4845	98.3702	0
09/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2553.4200	2513.9600	2.5534	2.5140	0
09/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5874.4200	5949.3200	5.8744	5.9493	0
09/04/2026	2038 On 07-May-26			Bond Future	159.9187	159.9213	159.9187	159.9213	4,978
09/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15388.7400	15391.2800	15.3887	15.3913	0
09/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2038 On 06-August-26			Bond Future	160.6820	160.6848	160.6820	160.6848	0
09/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	15961.9500	15964.8000	15.9620	15.9648	0
09/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2038 On 05-November-26			Bond Future	163.6857	163.6888	163.6857	163.6888	0
09/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17375.6500	17378.7700	17.3757	17.3788	0
09/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2038 On 04-February-27			Bond Future	164.5946	164.5978	164.5946	164.5978	0
09/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10764.6100	10767.8000	10.7646	10.7678	0
09/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2038 On 06-May-27			Bond Future	167.7180	167.7212	167.7180	167.7212	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1618.0100	1621.2200	1.6180	1.6212	0
09/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2040 On 07-May-26		Call	Bond Future	2238.9300	2129.4800	2.2389	2.1295	0
09/04/2026	2040 On 07-May-26			Bond Future	9.1954	9.2265	100.9800	100.7435	53,927
09/04/2026	2040 On 07-May-26		Put	Bond Future	1258.9100	1385.9700	1.2589	1.3860	0
09/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	220.9200	205.1300	0.2209	0.2051	27,500
09/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	4508.6600	4729.3800	4.5087	4.7294	0
09/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	10593.8200	10360.6000	10.5938	10.3606	1,460
09/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	9.3200	12.6100	0.0093	0.0126	0
09/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13247.0800	13011.4700	13.2471	13.0115	0
09/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	2.0900	2.9900	0.0021	0.0030	0
09/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16554.2300	16317.8900	16.5542	16.3179	0
09/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.3100	0.4800	0.0003	0.0005	0
09/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16845.5600	16609.2000	16.8456	16.6092	0
09/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.2600	0.4100	0.0003	0.0004	1,460
09/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	18618.0400	18381.5600	18.6180	18.3816	0
09/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
09/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	19676.3500	19439.8500	19.6764	19.4399	0
09/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	1,460
09/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21358.6500	21122.1400	21.3587	21.1221	0
09/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2040 On 06-August-26			Bond Future	9.2597	9.2918	98.3119	98.0711	48,636
09/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	18934.8500	18699.6600	18.9349	18.6997	0
09/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	56.8300	62.4100	0.0568	0.0624	0
09/04/2026	2040 On 05-November-26			Bond Future	9.3116	9.3448	100.1270	99.8821	0
09/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6236.5500	6075.5300	6.2366	6.0755	2,300
09/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1950.3400	2034.2900	1.9503	2.0343	0
09/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10343.5100	10146.3200	10.3435	10.1463	0
09/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	989.9300	1037.7100	0.9899	1.0377	2,300
09/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	12520.6800	12311.7700	12.5207	12.3118	0
09/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	719.2300	755.2900	0.7192	0.7553	0
09/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	13675.2200	13460.9500	13.6752	13.4610	0
09/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	596.2400	626.9400	0.5962	0.6269	2,300
09/04/2026	2040 On 04-February-27			Bond Future	9.3631	9.3974	97.5241	97.2745	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2517.7300	2434.3600	2.5177	2.4344	2,300
09/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6896.8000	7063.0300	6.8968	7.0630	0
09/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5379.8300	5237.0100	5.3798	5.2370	0
09/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3180.5600	3287.3400	3.1806	3.2873	2,300
09/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6569.2900	6410.6100	6.5693	6.4106	0
09/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2561.5700	2652.4900	2.5616	2.6525	0
09/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7753.1100	7581.6800	7.7531	7.5817	0
09/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2119.0700	2197.2400	2.1191	2.1972	2,300
09/04/2026	2040 On 06-May-27			Bond Future	9.4245	9.4601	99.3518	99.0974	0
09/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3058.5500	2965.5900	3.0586	2.9656	0
09/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7072.7000	7234.1500	7.0727	7.2342	0
09/04/2026	2043 On 07-May-26			Bond Future	119.3750	119.1064	119.3750	119.1064	0
09/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	7678.2852	7411.5505	7.6783	7.4116	0
09/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	3.2652	5.1205	0.0033	0.0051	0
09/04/2026	2043 On 06-August-26			Bond Future	118.7357	118.4622	118.7357	118.4622	3,416
09/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	8012.3245	7760.5876	8.0123	7.7606	0
09/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	156.6545	178.3776	0.1567	0.1784	0
09/04/2026	2043 On 05-November-26			Bond Future	120.9554	120.6770	120.9554	120.6770	0
09/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	8486.0480	8242.0445	8.4860	8.2420	0
09/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	370.6380	405.0045	0.3706	0.4050	0
09/04/2026	2043 On 04-February-27			Bond Future	120.3742	120.0907	120.3742	120.0907	0
09/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	4739.6100	4563.0175	4.7396	4.5630	0
09/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	1995.4100	2102.3375	1.9954	2.1023	0
09/04/2026	2043 On 06-May-27			Bond Future	122.6579	122.3688	122.6579	122.3688	0
09/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	1711.4126	1627.2464	1.7114	1.6272	0
09/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	6533.5626	6738.4564	6.5336	6.7385	0
09/04/2026	2044 On 07-May-26		Call	Bond Future	991.1600	979.2100	0.9912	0.9792	0
09/04/2026	2044 On 07-May-26			Bond Future	9.2991	9.3149	97.6918	97.5605	153,673
09/04/2026	2044 On 07-May-26		Put	Bond Future	3299.4100	3418.7100	3.2994	3.4187	0
09/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	5725.7900	5618.2400	5.7258	5.6182	0
09/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	166.7700	190.4700	0.1668	0.1905	15,000
09/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	17740.4400	17609.3700	17.7404	17.6094	0
09/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.4400	0.6200	0.0004	0.0006	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2044 On 06-August-26			Bond Future	9.3590	9.3753	95.0889	94.9553	7,030
09/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1815.8900	1779.6600	1.8159	1.7797	0
09/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4825.5700	4922.9200	4.8256	4.9229	7,000
09/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2644.5500	2595.0400	2.6446	2.5950	0
09/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3543.5300	3627.6000	3.5435	3.6276	7,000
09/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4918.2800	4841.2000	4.9183	4.8412	0
09/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1796.5600	1853.0600	1.7966	1.8531	14,500
09/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	20813.7800	20683.7200	20.8138	20.6837	0
09/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	54.4500	57.9700	0.0545	0.0580	0
09/04/2026	2044 On 05-November-26			Bond Future	9.4077	9.4245	96.8446	96.7087	0
09/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	14568.4100	14452.9700	14.5684	14.4530	0
09/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	696.8700	717.2900	0.6969	0.7173	0
09/04/2026	2044 On 04-February-27			Bond Future	9.4558	9.4731	94.3044	94.1660	0
09/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8045.2000	7955.5800	8.0452	7.9556	0
09/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2509.7100	2558.4900	2.5097	2.5585	0
09/04/2026	2044 On 06-May-27			Bond Future	9.5123	9.5302	96.0718	95.9306	0
09/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3626.1900	3573.6100	3.6262	3.5736	0
09/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	7136.2700	7224.8500	7.1363	7.2249	0
09/04/2026	2046 On 07-May-26			Bond Future	144.2192	140.4206	144.2192	140.4206	18,662
09/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	19269.1500	15470.5500	19.2692	15.4706	0
09/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2046 On 06-August-26			Bond Future	146.8865	143.0178	146.8865	143.0178	0
09/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	24506.5300	20637.7600	24.5065	20.6378	0
09/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2046 On 05-November-26			Bond Future	147.3043	143.3635	147.3043	143.3635	0
09/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	21824.3200	17883.5400	21.8243	17.8835	0
09/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2046 On 04-February-27			Bond Future	150.1409	146.1244	150.1409	146.1244	0
09/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	19050.9000	15034.4000	19.0509	15.0344	0
09/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2046 On 06-May-27			Bond Future	150.6081	146.5151	150.6081	146.5151	0
09/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	1618.1000	0.0000	1.6181	0.0000	0
09/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	2474.8800	0.0000	2.4749	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2050 On 07-May-26			Bond Future	146.3077	147.0557	146.3077	147.0557	17,367
09/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22237.7300	22985.7100	22.2377	22.9857	0
09/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2050 On 06-August-26			Bond Future	146.5695	147.3315	146.5695	147.3315	0
09/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	23299.4700	24061.4500	23.2995	24.0615	0
09/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2050 On 05-November-26			Bond Future	149.3091	150.0857	149.3091	150.0857	0
09/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	25469.1100	26245.6700	25.4691	26.2457	0
09/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2050 On 04-February-27			Bond Future	149.6877	150.4793	149.6877	150.4793	0
09/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	17297.7000	18089.2600	17.2977	18.0893	0
09/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	2050 On 06-May-27			Bond Future	152.5281	153.3346	152.5281	153.3346	0
09/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2068.1000	2874.6300	2.0681	2.8746	0
09/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	AL37 On 07-May-26			Index Future	1269.9390	1270.9650	1269.9390	1,270.9650	0
09/04/2026	AL37 On 06-August-26			Index Future	1292.8600	1293.9060	1292.8600	1,293.9060	0
09/04/2026	AL37 On 05-November-26			Index Future	1316.9760	1318.0440	1316.9760	1,318.0440	0
09/04/2026	AL37 On 04-February-27			Index Future	1342.0350	1343.1240	1342.0350	1,343.1240	0
09/04/2026	AL37 On 06-May-27			Index Future	1367.2170	1368.3250	1367.2170	1,368.3250	0
09/04/2026	AL7T On 07-May-26			Index Future	1639.1780	1638.4310	1639.1780	1,638.4310	0
09/04/2026	AL7T On 06-August-26			Index Future	1668.7640	1668.0050	1668.7640	1,668.0050	0
09/04/2026	AL7T On 05-November-26			Index Future	1699.8920	1699.1220	1699.8920	1,699.1220	0
09/04/2026	AL7T On 04-February-27			Index Future	1732.2370	1731.4530	1732.2370	1,731.4530	0
09/04/2026	AL7T On 06-May-27			Index Future	1764.7400	1763.9390	1764.7400	1,763.9390	0
09/04/2026	ALBI On 07-May-26			Index Future	1384.5090	1383.6210	1384.5090	1,383.6210	65
09/04/2026	ALBI On 06-August-26			Index Future	1409.4990	1408.5960	1409.4990	1,408.5960	12
09/04/2026	ALBI On 05-November-26			Index Future	1435.7910	1434.8730	1435.7910	1,434.8730	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	ALBI On 04-February-27			Index Future	1463.1100	1462.1760	1463.1100	1,462.1760	0
09/04/2026	ALBI On 06-May-27			Index Future	1490.5640	1489.6110	1490.5640	1,489.6110	0
09/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	ES33 On 07-May-26			Bond Future	9.0227	9.0236	93.1159	93.1118	0
09/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12235.3300	12231.2200	12.2353	12.2312	0
09/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES33 On 06-August-26			Bond Future	9.0954	9.0962	94.8381	94.8340	0
09/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12969.4900	12965.3500	12.9695	12.9654	0
09/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES33 On 05-November-26			Bond Future	9.1640	9.1648	92.8175	92.8134	0
09/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7489.1200	7485.0500	7.4891	7.4851	0
09/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES33 On 04-February-27			Bond Future	9.2349	9.2358	94.6051	94.6010	0
09/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2108.5600	2104.4700	2.1086	2.1045	0
09/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES33 On 06-May-27			Bond Future	9.3125	9.3134	92.6048	92.6005	0
09/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2320.5400	2324.8200	2.3205	2.3248	0
09/04/2026	ES42 On 07-May-26			Bond Future	9.6111	9.6321	91.4116	91.2536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16770.2200	16612.2000	16.7702	16.6122	0
09/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES42 On 06-August-26			Bond Future	9.6770	9.6987	93.1024	92.9415	0
09/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18628.0800	18467.1900	18.6281	18.4672	0
09/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES42 On 05-November-26			Bond Future	9.7377	9.7601	90.5787	90.4149	0
09/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12613.8500	12450.0800	12.6139	12.4501	0
09/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES42 On 04-February-27			Bond Future	9.7975	9.8206	92.3233	92.1564	0
09/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3463.4100	3296.5200	3.4634	3.2965	0
09/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES42 On 06-May-27			Bond Future	9.8642	9.8881	89.8103	89.6401	0
09/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3932.0300	4102.2200	3.9320	4.1022	0
09/04/2026	GOVI On 07-May-26			GOVI	1358.0460	1357.1330	1358.0460	1,357.1330	617
09/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1810460.0000	1801330.0000	181.0460	180.1330	0
09/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	GOVI On 06-August-26			GOVI	1382.5570	1381.6300	1382.5570	1,381.6300	0
09/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1935570.0000	1926300.0000	193.5570	192.6300	0
09/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	GOVI On 05-November-26			GOVI	1408.3470	1407.4040	1408.3470	1,407.4040	0
09/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1313470.0000	1304040.0000	131.3470	130.4040	0
09/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	GOVI On 04-February-27			GOVI	1435.1440	1434.1840	1435.1440	1,434.1840	0
09/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	661440.0000	651840.0000	66.1440	65.1840	0
09/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	GOVI On 06-May-27			GOVI	1462.0730	1461.0940	1462.0730	1,461.0940	0
09/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	350730.0000	340940.0000	35.0730	34.0940	0
09/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/04/2026	I258 On 07-May-26			Bond Future	131.4350	131.4377	131.4350	131.4377	0
09/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	17705.0628	17707.7018	17.7051	17.7077	0
09/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0228	0.0318	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	I258 On 06-August-26			Bond Future	131.0188	131.0215	131.0188	131.0215	0
09/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	18103.2240	18106.9524	18.1032	18.1070	0
09/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	34.3840	35.4424	0.0344	0.0354	0
09/04/2026	I258 On 05-November-26			Bond Future	133.4681	133.4710	133.4681	133.4710	0
09/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	18668.5132	18673.2018	18.6685	18.6732	0
09/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	150.3732	152.2518	0.1504	0.1523	0
09/04/2026	I258 On 04-February-27			Bond Future	133.1280	133.1310	133.1280	133.1310	0
09/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	14973.6053	14980.3705	14.9736	14.9804	0
09/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	745.5653	749.3705	0.7456	0.7494	0
09/04/2026	I258 On 06-May-27			Bond Future	135.6537	135.6567	135.6537	135.6567	0
09/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	6185.9665	6194.9244	6.1860	6.1949	0
09/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	5312.2865	5318.1944	5.3123	5.3182	0
09/04/2026	IGOV On 07-May-26			Index Future	443.9910	442.1710	443.9910	442.1710	263
09/04/2026	IGOV On 06-August-26			Index Future	452.1140	450.2620	452.1140	450.2620	0
09/04/2026	IGOV On 05-November-26			Index Future	460.6550	458.7680	460.6550	458.7680	0
09/04/2026	IGOV On 04-February-27			Index Future	469.5250	467.6030	469.5250	467.6030	0
09/04/2026	IGOV On 06-May-27			Index Future	478.4380	476.4790	478.4380	476.4790	0
09/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/04/2026	R033 On 07-May-26			Bond Future	8.2963	8.2766	109.9315	110.0391	9,663
09/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10643.6200	10751.2800	10.6436	10.7513	0
09/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.3900	0.4400	0.0004	0.0004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R033 On 06-August-26			Bond Future	8.3462	8.3254	111.9373	112.0470	223
09/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9609.3300	9716.2500	9.6093	9.7163	0
09/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	126.3000	123.5600	0.1263	0.1236	0
09/04/2026	R033 On 05-November-26			Bond Future	8.3869	8.3651	108.9616	109.0735	0
09/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5547.8700	5639.6700	5.5479	5.6397	0
09/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	863.1500	843.0900	0.8632	0.8431	0
09/04/2026	R033 On 04-February-27			Bond Future	8.4248	8.4018	111.0354	111.1495	0
09/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3227.0600	3297.6700	3.2271	3.2977	0
09/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2122.5600	2079.1400	2.1226	2.0791	0
09/04/2026	R033 On 06-May-27			Bond Future	8.4716	8.4473	108.0748	108.1908	0
09/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1728.1100	1774.7300	1.7281	1.7747	0
09/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4346.8100	4277.3600	4.3468	4.2774	0
09/04/2026	R035 On 07-May-26			Bond Future	8.5360	8.5365	103.8071	103.8036	44,622
09/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	480.4600	495.7100	0.4805	0.4957	1,000
09/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2016.7200	2035.5600	2.0167	2.0356	0
09/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	517.8400	533.4500	0.5178	0.5335	0
09/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1928.0600	1947.2600	1.9281	1.9473	16,000
09/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1129.0400	1146.3800	1.1290	1.1464	0
09/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1042.1800	1063.1100	1.0422	1.0631	16,000
09/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2044.9200	2058.9200	2.0449	2.0589	1,000
09/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	488.9800	506.5700	0.4890	0.5066	0
09/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4117.1300	4122.0600	4.1171	4.1221	0
09/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	114.6400	123.1600	0.1146	0.1232	1,000
09/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6564.5400	6563.7500	6.5645	6.5638	250
09/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	22.2700	25.0700	0.0223	0.0251	0
09/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6676.3300	6675.3900	6.6763	6.6754	200
09/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	20.6700	23.3200	0.0207	0.0233	0
09/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6955.5300	6954.2400	6.9555	6.9542	350
09/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	17.1700	19.4700	0.0172	0.0195	0
09/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9328.2400	9325.3200	9.3282	9.3253	0
09/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	3.5100	4.1800	0.0035	0.0042	250
09/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9437.0600	9434.1000	9.4371	9.4341	0
09/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	3.2600	3.8900	0.0033	0.0039	200
09/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9708.4500	9705.4000	9.7085	9.7054	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	2.7200	3.2600	0.0027	0.0033	350
09/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12001.8800	11998.4000	12.0019	11.9984	0
09/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.4400	0.5500	0.0004	0.0006	250
09/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12106.7700	12103.2900	12.1068	12.1033	0
09/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.4000	0.5100	0.0004	0.0005	200
09/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12368.3200	12364.8200	12.3683	12.3648	0
09/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.3200	0.4100	0.0003	0.0004	350
09/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13147.0300	13143.4900	13.1470	13.1435	0
09/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.1700	0.2200	0.0002	0.0002	0
09/04/2026	R035 On 06-August-26			Bond Future	8.5852	8.5858	105.7012	105.6977	58,079
09/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	555.9100	561.6500	0.5559	0.5617	5,000
09/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6088.6300	6097.9300	6.0886	6.0979	0
09/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	755.2500	761.6500	0.7553	0.7617	0
09/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5004.6400	5014.6000	5.0046	5.0146	0
09/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	814.3700	820.9000	0.8144	0.8209	5,000
09/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4746.0200	4756.1100	4.7460	4.7561	0
09/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1352.7000	1359.8100	1.3527	1.3598	1,000
09/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3155.9500	3166.6200	3.1560	3.1666	0
09/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1469.6200	1476.8000	1.4696	1.4768	0
09/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2964.5600	2975.3000	2.9646	2.9753	5,000
09/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2531.0800	2537.9300	2.5311	2.5379	350
09/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1780.9600	1791.3700	1.7810	1.7914	0
09/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2812.4400	2819.0500	2.8124	2.8191	1,000
09/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1585.2300	1595.4000	1.5852	1.5954	0
09/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4194.8900	4200.1800	4.1949	4.2002	200
09/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	972.4000	981.2500	0.9724	0.9813	0
09/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4551.8600	4556.7900	4.5519	4.5568	0
09/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	867.3900	875.8800	0.8674	0.8759	350
09/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4597.0900	4601.9700	4.5971	4.6020	250
09/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	855.0800	863.5200	0.8551	0.8635	0
09/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5387.4400	5391.5200	5.3874	5.3915	0
09/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	673.7800	681.4200	0.6738	0.6814	1,000
09/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6549.6700	6552.6400	6.5497	6.5526	0
09/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	485.5500	492.0800	0.4856	0.4921	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6945.2800	6947.9000	6.9453	6.9479	0
09/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	436.4700	442.6500	0.4365	0.4427	350
09/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6994.8700	6997.4500	6.9949	6.9975	0
09/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	430.6600	436.8000	0.4307	0.4368	250
09/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9053.2800	9054.2600	9.0533	9.0543	0
09/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	253.6500	258.1900	0.2537	0.2582	200
09/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9507.6700	9508.3400	9.5077	9.5083	0
09/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	226.5700	230.8000	0.2266	0.2308	250
09/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13690.0200	13688.3400	13.6900	13.6883	0
09/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	69.5600	71.4400	0.0696	0.0714	0
09/04/2026	R035 On 05-November-26			Bond Future	8.6299	8.6305	103.1506	103.1471	210
09/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1302.5500	1307.3400	1.3026	1.3073	600
09/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5293.1000	5301.3700	5.2931	5.3014	0
09/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2270.4400	2275.2400	2.2704	2.2752	0
09/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3219.1100	3227.3900	3.2191	3.2274	600
09/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3247.0100	3251.4200	3.2470	3.2514	200
09/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2249.7500	2257.6400	2.2498	2.2576	0
09/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3857.6100	3861.7100	3.8576	3.8617	0
09/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1876.5100	1884.0900	1.8765	1.8841	600
09/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5187.9600	5191.3400	5.1880	5.1913	0
09/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1332.3800	1339.2400	1.3324	1.3392	200
09/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7431.1000	7433.2600	7.4311	7.4333	0
09/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	821.7800	827.4200	0.8218	0.8274	200
09/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8509.8600	8511.4900	8.5099	8.5115	0
09/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	667.7500	672.8600	0.6678	0.6729	0
09/04/2026	R035 On 04-February-27			Bond Future	8.6735	8.6741	105.1136	105.1102	0
09/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1276.6400	1280.2500	1.2766	1.2803	3,000
09/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	7081.8700	7088.9300	7.0819	7.0889	0
09/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2021.4100	2025.1300	2.0214	2.0251	3,000
09/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4793.0500	4800.2200	4.7931	4.8002	0
09/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3663.0800	3666.2800	3.6631	3.6663	0
09/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2653.8800	2660.5300	2.6539	2.6605	3,000
09/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4234.9500	4237.9100	4.2350	4.2379	0
09/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2266.2000	2272.6100	2.2662	2.2726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R035 On 06-May-27			Bond Future	8.7196	8.7203	102.5806	102.5769	0
09/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2317.3300	2320.1300	2.3173	2.3201	0
09/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4996.5900	5003.0400	4.9966	5.0030	0
09/04/2026	R038 On 07-May-26			Bond Future	8.9942	9.0000	114.7886	114.7432	4,638
09/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16939.6200	16894.4000	16.9396	16.8944	0
09/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.2900	0.3900	0.0003	0.0004	0
09/04/2026	R038 On 06-August-26			Bond Future	9.0551	9.0611	116.8830	116.8370	0
09/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18589.9700	18546.6000	18.5900	18.5466	0
09/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	63.8800	66.5100	0.0639	0.0665	0
09/04/2026	R038 On 05-November-26			Bond Future	9.1094	9.1156	113.5575	113.5107	0
09/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12140.2100	12105.5000	12.1402	12.1055	0
09/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	788.6500	800.6800	0.7887	0.8007	0
09/04/2026	R038 On 04-February-27			Bond Future	9.1625	9.1689	115.7188	115.6713	0
09/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6044.1800	6020.8000	6.0442	6.0208	0
09/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2850.7500	2874.8700	2.8508	2.8749	0
09/04/2026	R038 On 06-May-27			Bond Future	9.2221	9.2287	112.4046	112.3560	0
09/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2983.2000	2969.8500	2.9832	2.9699	0
09/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6809.0500	6844.3000	6.8091	6.8443	0
09/04/2026	R053 On 07-May-26			Bond Future	9.1803	9.2011	125.5566	125.3092	31,090
09/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	24781.9900	24534.8400	24.7820	24.5348	0
09/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.5600	0.8000	0.0006	0.0008	0
09/04/2026	R053 On 06-August-26			Bond Future	9.2287	9.2500	127.8474	127.5958	61,200
09/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	797.2800	774.4900	0.7973	0.7745	530
09/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	15451.0000	15679.8800	15.4510	15.6799	0
09/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1684.8400	1634.9200	1.6848	1.6349	0
09/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	9509.1400	9710.8900	9.5091	9.7109	0
09/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3604.8100	3507.9800	3.6048	3.5080	530
09/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5141.9200	5296.7600	5.1419	5.2968	530
09/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	6836.6600	6687.0000	6.8367	6.6870	0
09/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2576.2900	2678.3000	2.5763	2.6783	530
09/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	28819.5200	28574.1400	28.8195	28.5741	0
09/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	83.3600	89.6500	0.0834	0.0897	0
09/04/2026	R053 On 05-November-26			Bond Future	9.2717	9.2936	124.3462	124.0900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	20534.8100	20313.8000	20.5348	20.3138	0
09/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	964.3700	999.5500	0.9644	0.9996	0
09/04/2026	R053 On 04-February-27			Bond Future	9.3132	9.3358	126.7128	126.4518	0
09/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	11066.3200	10895.6500	11.0663	10.8957	0
09/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3626.7100	3717.0400	3.6267	3.7170	0
09/04/2026	R053 On 06-May-27			Bond Future	9.3587	9.3819	123.2266	122.9607	0
09/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5015.3600	4914.2100	5.0154	4.9142	0
09/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10227.1600	10391.9800	10.2272	10.3920	0
09/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
09/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	43.6800	44.4500	0.0437	0.0445	0
09/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	43.6800	44.4500	0.0437	0.0445	0
09/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
09/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	61.4100	61.6600	0.0614	0.0617	0
09/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	61.4100	61.6600	0.0614	0.0617	0
09/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
09/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40.4000	40.4900	0.0404	0.0405	0
09/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40.4000	40.4900	0.0404	0.0405	0
09/04/2026	R202 On 07-May-26			Bond Future	298.5645	298.0815	298.5645	298.0815	772
09/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21014.4800	20531.4900	21.0145	20.5315	0
09/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R202 On 06-August-26			Bond Future	298.6826	298.1911	298.6826	298.1911	253
09/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19822.6300	19331.1100	19.8226	19.3311	0
09/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R202 On 05-November-26			Bond Future	304.2658	303.7655	304.2658	303.7655	0
09/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23805.7900	23305.5400	23.8058	23.3055	0
09/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R202 On 04-February-27			Bond Future	304.6079	304.0983	304.6079	304.0983	0
09/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9877.9400	9368.3300	9.8779	9.3683	0
09/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R202 On 06-May-27			Bond Future	310.3885	309.8688	310.3885	309.8688	0
09/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3398.4800	2878.7700	3.3985	2.8788	0
09/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R209 On 07-May-26			Bond Future	8.7162	8.7168	84.5851	84.5817	46,242

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12415.4800	12412.1700	12.4155	12.4122	0
09/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.2800	0.3600	0.0003	0.0004	0
09/04/2026	R209 On 06-August-26			Bond Future	8.7667	8.7673	86.1284	86.1250	1,847
09/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13524.2000	13522.5400	13.5242	13.5225	0
09/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	62.2800	64.0000	0.0623	0.0640	0
09/04/2026	R209 On 05-November-26			Bond Future	8.8105	8.8111	84.5670	84.5637	0
09/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8611.2000	8612.7900	8.6112	8.6128	0
09/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	631.2800	636.1900	0.6313	0.6362	0
09/04/2026	R209 On 04-February-27			Bond Future	8.8526	8.8532	86.1765	86.1731	0
09/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1474.0200	1477.6800	1.4740	1.4777	3,237
09/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6181.3200	6188.3500	6.1813	6.1884	0
09/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3367.9700	3371.1900	3.3680	3.3712	0
09/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2776.7600	2783.3500	2.7768	2.7834	3,237
09/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4422.4000	4425.2300	4.4224	4.4252	0
09/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2100.9800	2107.1800	2.1010	2.1072	0
09/04/2026	R209 On 06-May-27			Bond Future	8.9008	8.9015	84.6408	84.6374	0
09/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1993.2000	1996.0600	1.9932	1.9961	4,620
09/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5616.4600	5622.7900	5.6165	5.6228	0
09/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2235.1900	2237.9600	2.2352	2.2380	0
09/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4949.7700	4956.0100	4.9498	4.9560	0
09/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4635.5300	4637.5500	4.6355	4.6376	0
09/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2401.4900	2406.9800	2.4015	2.4070	4,620
09/04/2026	R210 On 07-May-26			Bond Future	261.5659	261.5749	261.5659	261.5749	1,096
09/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6165.8700	6174.8900	6.1659	6.1749	0
09/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R210 On 06-August-26			Bond Future	266.4036	266.4131	266.4036	266.4131	0
09/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6563.6100	6573.0700	6.5636	6.5731	0
09/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R210 On 05-November-26			Bond Future	267.8544	267.8644	267.8544	267.8644	0
09/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14524.3900	14534.4200	14.5244	14.5344	0
09/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R210 On 04-February-27			Bond Future	273.0125	273.0229	273.0125	273.0229	0
09/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6982.5000	6992.8900	6.9825	6.9929	0
09/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R210 On 06-May-27			Bond Future	274.5826	274.5930	274.5826	274.5930	0
09/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3452.6300	3463.0000	3.4526	3.4630	0
09/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R213 On 07-May-26			Bond Future	8.0451	8.0253	97.2766	97.3525	88,526
09/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6433.0200	6508.9900	6.4330	6.5090	0
09/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	1.1500	1.2500	0.0012	0.0013	0
09/04/2026	R213 On 06-August-26			Bond Future	8.0895	8.0683	99.0516	99.1289	3,578
09/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5772.9100	5846.9700	5.7729	5.8470	0
09/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	137.4800	134.1800	0.1375	0.1342	0
09/04/2026	R213 On 05-November-26			Bond Future	8.1276	8.1049	97.3292	97.4082	0
09/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2927.0000	2986.3700	2.9270	2.9864	0
09/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	787.1400	767.5700	0.7871	0.7676	0
09/04/2026	R213 On 04-February-27			Bond Future	8.1628	8.1385	99.1815	99.2620	0
09/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1645.0600	1688.5100	1.6451	1.6885	0
09/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1720.4500	1683.4000	1.7205	1.6834	0
09/04/2026	R213 On 06-May-27			Bond Future	8.2029	8.1768	97.4889	97.5708	0
09/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	999.2000	1029.2700	0.9992	1.0293	0
09/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3042.5000	2990.6900	3.0425	2.9907	0
09/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1668.0200	1710.6000	1.6680	1.7106	2,830
09/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1897.0700	1857.7700	1.8971	1.8578	0
09/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4031.5200	4094.8300	4.0315	4.0948	0
09/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	813.1300	794.5600	0.8131	0.7946	2,830
09/04/2026	R214 On 07-May-26			Bond Future	9.2070	9.2278	79.6283	79.4881	41,264
09/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13685.4300	13545.5000	13.6854	13.5455	0
09/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.5700	0.8100	0.0006	0.0008	0
09/04/2026	R214 On 06-August-26			Bond Future	9.2608	9.2822	81.0812	80.9386	224
09/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15537.7500	15400.7500	15.5378	15.4008	0
09/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	82.3700	87.9900	0.0824	0.0880	0
09/04/2026	R214 On 05-November-26			Bond Future	9.3110	9.3330	79.2808	79.1357	0
09/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10646.6800	10526.3500	10.6467	10.5264	0
09/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	717.0000	741.7600	0.7170	0.7418	0
09/04/2026	R214 On 04-February-27			Bond Future	9.3609	9.3837	80.7896	80.6418	0
09/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5765.1300	5673.8700	5.7651	5.6739	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2367.0300	2423.5600	2.3670	2.4236	0
09/04/2026	R214 On 06-May-27			Bond Future	9.4122	9.4357	79.0058	78.8550	0
09/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2701.8200	2647.7600	2.7018	2.6478	0
09/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6226.6300	6323.3200	6.2266	6.3233	0
09/04/2026	R248 On 07-May-26			Bond Future	9.2509	9.2717	97.0511	96.8654	139,467
09/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	49.5300	49.4900	0.0495	0.0495	1,620
09/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	9213.8400	9399.5300	9.2138	9.3995	0
09/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	241.2400	234.0200	0.2412	0.2340	1,620
09/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	5388.5400	5567.0500	5.3885	5.5671	0
09/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1334.7300	1281.8300	1.3347	1.2818	0
09/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1973.6900	2106.5200	1.9737	2.1065	0
09/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1373.5900	1319.1700	1.3736	1.3192	0
09/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1922.0500	2053.3600	1.9221	2.0534	0
09/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	18571.3700	18385.8800	18.5714	18.3859	0
09/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.5500	0.7900	0.0006	0.0008	0
09/04/2026	R248 On 06-August-26			Bond Future	9.3013	9.3227	98.8219	98.6329	161,725
09/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2105.1500	2045.9800	2.1052	2.0460	0
09/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4836.3400	4966.1400	4.8363	4.9661	1,762
09/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	7148.5300	7015.8500	7.1485	7.0159	0
09/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1266.0100	1322.3000	1.2660	1.3223	1,762
09/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	22033.4900	21849.1200	22.0335	21.8491	0
09/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	60.8000	65.4000	0.0608	0.0654	0
09/04/2026	R248 On 05-November-26			Bond Future	9.3481	9.3701	96.2077	96.0154	0
09/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	15704.5800	15538.4600	15.7046	15.5385	0
09/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	721.6500	747.8400	0.7217	0.7478	0
09/04/2026	R248 On 04-February-27			Bond Future	9.3945	9.4171	98.0387	97.8427	0
09/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8588.4300	8459.2100	8.5884	8.4592	0
09/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2689.9900	2756.6900	2.6900	2.7567	0
09/04/2026	R248 On 06-May-27			Bond Future	9.4418	9.4650	95.4363	95.2365	0
09/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3955.7200	3877.3900	3.9557	3.8774	0
09/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7419.1600	7540.5800	7.4192	7.5406	0
09/04/2026	R2R9 On 07-May-26			Bond Future	9.0991	9.1049	106.9316	106.8868	0
09/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96081.8600	96037.0700	96.0819	96.0371	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R2R9 On 06-August-26			Bond Future	9.1599	9.1658	108.8827	108.8371	0
09/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95763.1800	95717.6200	95.7632	95.7176	0
09/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R2R9 On 05-November-26			Bond Future	9.2144	9.2205	105.9137	105.8674	0
09/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94943.5900	94897.3600	94.9436	94.8974	0
09/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R2R9 On 04-February-27			Bond Future	9.2677	9.2740	107.9294	107.8824	0
09/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7010.7600	6985.7600	7.0108	6.9858	0
09/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2533.8700	2555.8900	2.5339	2.5559	0
09/04/2026	R2R9 On 06-May-27			Bond Future	9.3271	9.3337	104.9736	104.9255	0
09/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3337.1400	3323.7300	3.3371	3.3237	0
09/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7049.0700	7083.7400	7.0491	7.0837	0
09/04/2026	R4R2 On 07-May-26			Bond Future	9.2589	9.2798	108.2749	108.0940	10,149
09/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97185.7900	97004.8800	97.1858	97.0049	0
09/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R4R2 On 06-August-26			Bond Future	9.3191	9.3406	110.2504	110.0664	748
09/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96833.1700	96649.1300	96.8332	96.6491	0
09/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R4R2 On 05-November-26			Bond Future	9.3734	9.3956	107.1806	106.9934	0
09/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95958.0400	95770.7800	95.9580	95.7708	0
09/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/04/2026	R4R2 On 04-February-27			Bond Future	9.4265	9.4495	109.2206	109.0297	0
09/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8181.1500	8055.8700	8.1812	8.0559	0
09/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2568.9600	2634.5300	2.5690	2.6345	0
09/04/2026	R4R2 On 06-May-27			Bond Future	9.4851	9.5089	106.1627	105.9683	0
09/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3910.5700	3837.6000	3.9106	3.8376	0
09/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7992.1900	8113.7000	7.9922	8.1137	0
09/04/2026	RR87 On 07-May-26			Bond Future	7.1398	7.0945	102.8382	102.8638	0
09/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	15.9414	21.4364	0.0159	0.0214	0
09/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	202.4414	182.3364	0.2024	0.1823	0
09/04/2026	RR87 On 06-August-26			Bond Future	6.9670	6.8897	100.9751	101.0025	0
09/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	38.3697	46.3984	0.0384	0.0464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	193.1297	173.8184	0.1931	0.1738	0
09/04/2026	RR87 On 05-November-26			Bond Future	5.7197	5.4758	102.8393	102.8673	0
09/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	22.5392	32.8817	0.0225	0.0329	0
09/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	74.1792	56.5217	0.0742	0.0565	0
09/04/2026	RR88 On 07-May-26			Bond Future	7.3609	7.3719	105.5824	105.5659	0
09/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	18.3419	18.4693	0.0183	0.0185	0
09/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	809.7719	826.4793	0.8098	0.8265	0
09/04/2026	RR88 On 06-August-26			Bond Future	7.3720	7.3851	104.6459	104.6302	0
09/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	128.2396	125.8372	0.1282	0.1258	0
09/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	829.1396	842.4172	0.8291	0.8424	0
09/04/2026	RR88 On 05-November-26			Bond Future	7.3231	7.3391	105.9539	105.9372	0
09/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	167.5506	163.9072	0.1676	0.1639	0
09/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	810.6406	823.7272	0.8106	0.8237	0
09/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0