



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
10/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	2029 On 07-May-26			Bond Future	146.9119	147.0046	146.9119	147.0046	4,495
10/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5091.8500	5184.6000	5.0919	5.1846	0
10/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2029 On 06-August-26			Bond Future	149.6167	149.7236	149.6167	149.7236	1,581
10/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5516.6700	5623.5700	5.5167	5.6236	0
10/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2029 On 05-November-26			Bond Future	150.9347	151.0407	150.9347	151.0407	0
10/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3374.6600	3480.7000	3.3747	3.4807	0
10/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2029 On 04-February-27			Bond Future	153.8399	153.9493	153.8399	153.9493	0
10/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4119.8500	4229.2500	4.1199	4.2293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2029 On 06-May-27			Bond Future	155.2589	155.3551	155.2589	155.3551	0
10/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1938.9100	2035.1400	1.9389	2.0351	0
10/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2030 On 07-May-26			Bond Future	7.6945	7.8066	103.1859	102.8276	71,798
10/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	45.0300	30.7300	0.0450	0.0307	1,000
10/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1612.3200	1956.3400	1.6123	1.9563	0
10/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	514.7300	353.8100	0.5147	0.3538	1,000
10/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	465.0400	662.4400	0.4650	0.6624	0
10/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	951.2000	712.2600	0.9512	0.7123	0
10/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	231.7100	351.0900	0.2317	0.3511	1,000
10/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	5258.9400	4901.7100	5.2589	4.9017	0
10/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.5400	1.6300	0.0005	0.0016	0
10/04/2026	2030 On 06-August-26			Bond Future	7.7345	7.8532	101.0505	100.6943	109,136
10/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	326.6200	275.6600	0.3266	0.2757	1,000
10/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	1918.7600	2223.9800	1.9188	2.2240	0
10/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	942.2400	728.3600	0.9422	0.7284	1,000
10/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1015.9000	1158.2000	1.0159	1.1582	0
10/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1606.0000	1307.7800	1.6060	1.3078	0
10/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	633.2000	691.1600	0.6332	0.6912	1,000
10/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4476.1700	4129.9700	4.4762	4.1300	0
10/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	129.4000	139.3800	0.1294	0.1394	0
10/04/2026	2030 On 05-November-26			Bond Future	7.7433	7.8731	102.9185	102.5534	0
10/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2459.7300	2098.7500	2.4597	2.0988	0
10/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	656.6200	660.7600	0.6566	0.6608	0
10/04/2026	2030 On 04-February-27			Bond Future	7.7423	7.8840	100.8687	100.4975	0
10/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1430.9000	1172.2300	1.4309	1.1722	0
10/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1227.1700	1339.6800	1.2272	1.3397	0
10/04/2026	2030 On 06-May-27			Bond Future	7.7599	7.9209	102.7706	102.3813	0
10/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	772.0800	695.0000	0.7721	0.6950	0
10/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	1968.6100	2280.8600	1.9686	2.2809	0
10/04/2026	2031 On 07-May-26			Bond Future	115.1026	115.3799	115.1026	115.3799	1,878
10/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1262.7100	1551.2700	1.2627	1.5513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0800	11.3500	0.0001	0.0114	0
10/04/2026	2031 On 06-August-26			Bond Future	114.8044	115.0968	114.8044	115.0968	1,727
10/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1037.7700	1520.6800	1.0378	1.5207	0
10/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	43.3800	233.8500	0.0434	0.2339	0
10/04/2026	2031 On 05-November-26			Bond Future	116.9532	117.2485	116.9532	117.2485	0
10/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5463.1600	5760.9500	5.4632	5.7610	0
10/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	2.4600	0.0000	0.0025	0
10/04/2026	2031 On 04-February-27			Bond Future	116.7323	117.0356	116.7323	117.0356	0
10/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	798.4200	1506.5900	0.7984	1.5066	0
10/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	246.1300	650.9500	0.2461	0.6510	0
10/04/2026	2031 On 06-May-27			Bond Future	118.9597	119.2561	118.9597	119.2561	0
10/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2114.8300	2673.1100	2.1148	2.6731	0
10/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	25.1800	287.0100	0.0252	0.2870	0
10/04/2026	2032 On 07-May-26		Call	Bond Future	2017.9200	1612.0300	2.0179	1.6120	0
10/04/2026	2032 On 07-May-26			Bond Future	8.0694	8.2063	101.7656	101.1328	129,629
10/04/2026	2032 On 07-May-26		Put	Bond Future	252.3600	479.2600	0.2524	0.4793	0
10/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	9062.2300	8429.9600	9.0622	8.4300	0
10/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.1700	0.6900	0.0002	0.0007	0
10/04/2026	2032 On 06-August-26			Bond Future	8.1131	8.2559	103.6138	102.9781	46,480
10/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8598.9700	7979.8800	8.5990	7.9799	0
10/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	102.5600	119.2300	0.1026	0.1192	0
10/04/2026	2032 On 05-November-26			Bond Future	8.1442	8.2957	101.3691	100.7193	0
10/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4994.6600	4404.2000	4.9947	4.4042	0
10/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	736.1200	795.4700	0.7361	0.7955	0
10/04/2026	2032 On 04-February-27			Bond Future	8.1719	8.3324	103.2975	102.6362	0
10/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	3008.2200	2500.2700	3.0082	2.5003	0
10/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1743.3300	1896.7100	1.7433	1.8967	0
10/04/2026	2032 On 06-May-27			Bond Future	8.2057	8.3790	101.0854	100.4006	0
10/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1584.8900	1399.8200	1.5849	1.3998	0
10/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3210.1500	3709.9000	3.2102	3.7099	0
10/04/2026	2033 On 07-May-26			Bond Future	143.6388	143.8731	143.6388	143.8731	10,476
10/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8478.7700	8713.0900	8.4788	8.7131	0
10/04/2026	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
10/04/2026	2033 On 06-August-26			Bond Future	146.2833	146.5341	146.2833	146.5341	2,882
10/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12033.3000	12284.1200	12.0333	12.2841	0
10/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2033 On 05-November-26			Bond Future	147.4375	147.6901	147.4375	147.6901	0
10/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10177.4500	10430.1300	10.1775	10.4301	0
10/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2033 On 04-February-27			Bond Future	150.2753	150.5341	150.2753	150.5341	0
10/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7565.3400	7824.1300	7.5653	7.8241	0
10/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2033 On 06-May-27			Bond Future	151.5218	151.7706	151.5218	151.7706	0
10/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	311.7900	560.5900	0.3118	0.5606	0
10/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2037 On 07-May-26			Bond Future	8.7276	8.8896	100.7849	99.6913	176,288
10/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2318.4600	1605.6500	2.3185	1.6057	1,500
10/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	488.3500	869.1900	0.4884	0.8692	0
10/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	5094.0800	4087.1500	5.0941	4.0872	1,500
10/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	85.1000	171.8200	0.0851	0.1718	0
10/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8541.5400	7460.8900	8.5415	7.4609	0
10/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	9.5600	22.5600	0.0096	0.0226	1,500
10/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13681.2600	12588.1700	13.6813	12.5882	142
10/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.2700	0.8300	0.0003	0.0008	0
10/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15703.0600	14609.5800	15.7031	14.6096	0
10/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0300	0.2000	0.0000	0.0002	0
10/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	21237.2700	20143.6200	21.2373	20.1436	0
10/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
10/04/2026	2037 On 06-August-26			Bond Future	8.7837	8.9507	98.3553	97.2501	94,784
10/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8291.7500	7252.2700	8.2918	7.2523	2,541
10/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	489.1400	554.8600	0.4891	0.5549	0
10/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	11947.3000	10870.1600	11.9473	10.8702	0
10/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	207.1000	235.1600	0.2071	0.2352	2,541
10/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	15104.1100	14028.5700	15.1041	14.0286	0
10/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	81.2100	110.8700	0.0812	0.1109	2,541
10/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	17203.3800	16121.1400	17.2034	16.1211	0
10/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	34.9700	57.9300	0.0350	0.0579	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	2037 On 05-November-26			Bond Future	8.8250	8.9985	100.1736	99.0457	0
10/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5815.2000	4806.7200	5.8152	4.8067	4,490
10/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1770.0100	1889.3900	1.7700	1.8894	0
10/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9540.0400	8441.9400	9.5400	8.4419	0
10/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	883.6500	913.4100	0.8837	0.9134	4,490
10/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11510.0300	10403.9500	11.5100	10.4040	0
10/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	634.0500	655.8300	0.6341	0.6558	0
10/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12573.7400	11457.9300	12.5737	11.4579	0
10/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	533.4600	545.5100	0.5335	0.5455	4,490
10/04/2026	2037 On 04-February-27			Bond Future	8.8653	9.0453	97.8212	96.6727	0
10/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2317.8900	2072.7500	2.3179	2.0728	4,490
10/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5103.1600	6006.5200	5.1032	6.0065	0
10/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5424.2600	4447.6100	5.4243	4.4476	0
10/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2619.6500	2791.5000	2.6197	2.7915	4,490
10/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6316.0900	5231.1400	6.3161	5.2311	0
10/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2285.0800	2348.6300	2.2851	2.3486	0
10/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7641.2600	6521.4900	7.6413	6.5215	0
10/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1809.9600	1838.6900	1.8100	1.8387	4,490
10/04/2026	2037 On 06-May-27			Bond Future	8.9147	9.1036	99.6655	98.4845	0
10/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2977.7100	2553.4200	2.9777	2.5534	0
10/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5117.7300	5874.4200	5.1177	5.8744	0
10/04/2026	2038 On 07-May-26			Bond Future	160.1501	159.9187	160.1501	159.9187	5,164
10/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15620.1000	15388.7400	15.6201	15.3887	0
10/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2038 On 06-August-26			Bond Future	160.9039	160.6820	160.9039	160.6820	0
10/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16183.9400	15961.9500	16.1839	15.9620	0
10/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2038 On 05-November-26			Bond Future	163.9154	163.6857	163.9154	163.6857	0
10/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17605.4200	17375.6500	17.6054	17.3757	0
10/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2038 On 04-February-27			Bond Future	164.8260	164.5946	164.8260	164.5946	0
10/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10996.0200	10764.6100	10.9960	10.7646	0
10/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2038 On 06-May-27			Bond Future	167.9715	167.7180	167.9715	167.7180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1871.5400	1618.0100	1.8715	1.6180	0
10/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2040 On 07-May-26		Call	Bond Future	2975.4100	2238.9300	2.9754	2.2389	0
10/04/2026	2040 On 07-May-26			Bond Future	9.0285	9.1954	102.2652	100.9800	34,891
10/04/2026	2040 On 07-May-26		Put	Bond Future	710.1900	1258.9100	0.7102	1.2589	0
10/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	348.4700	220.9200	0.3485	0.2209	27,500
10/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3351.0100	4508.6600	3.3510	4.5087	0
10/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11874.7700	10593.8200	11.8748	10.5938	1,460
10/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	5.0700	9.3200	0.0051	0.0093	0
10/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14531.3400	13247.0800	14.5313	13.2471	0
10/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	1.1500	2.0900	0.0012	0.0021	0
10/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17839.1900	16554.2300	17.8392	16.5542	0
10/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0700	0.3100	0.0001	0.0003	0
10/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18130.5500	16845.5600	18.1306	16.8456	0
10/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0500	0.2600	0.0001	0.0003	1,460
10/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19903.2000	18618.0400	19.9032	18.6180	0
10/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	0
10/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20961.5300	19676.3500	20.9615	19.6764	0
10/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	1,460
10/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	22643.8500	21358.6500	22.6439	21.3587	0
10/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2040 On 06-August-26			Bond Future	9.0880	9.2597	99.6119	98.3119	68,180
10/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20213.6400	18934.8500	20.2136	18.9349	0
10/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	35.6000	56.8300	0.0356	0.0568	0
10/04/2026	2040 On 05-November-26			Bond Future	9.1339	9.3116	101.4535	100.1270	0
10/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7446.6200	6236.5500	7.4466	6.2366	2,300
10/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1833.9600	1950.3400	1.8340	1.9503	0
10/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11633.0100	10343.5100	11.6330	10.3435	0
10/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	952.9800	989.9300	0.9530	0.9899	2,300
10/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13825.3200	12520.6800	13.8253	12.5207	0
10/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	697.4200	719.2300	0.6974	0.7192	0
10/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14993.5700	13675.2200	14.9936	13.6752	0
10/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	588.1400	596.2400	0.5881	0.5962	2,300
10/04/2026	2040 On 04-February-27			Bond Future	9.1794	9.3631	98.8749	97.5241	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2806.7400	2517.7300	2.8067	2.5177	2,300
10/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5835.0100	6896.8000	5.8350	6.8968	0
10/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6534.4000	5379.8300	6.5344	5.3798	0
10/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2984.3300	3180.5600	2.9843	3.1806	2,300
10/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7822.8700	6569.2900	7.8229	6.5693	0
10/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2464.3500	2561.5700	2.4644	2.5616	0
10/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	9041.7400	7753.1100	9.0417	7.7531	0
10/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2056.9000	2119.0700	2.0569	2.1191	2,300
10/04/2026	2040 On 06-May-27			Bond Future	9.2328	9.4245	100.7390	99.3518	0
10/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3380.4200	3058.5500	3.3804	3.0586	0
10/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6007.3900	7072.7000	6.0074	7.0727	0
10/04/2026	2043 On 07-May-26			Bond Future	124.2842	119.3750	124.2842	119.3750	0
10/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	12584.2300	7678.2852	12.5842	7.6783	0
10/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	3.2652	0.0000	0.0033	0
10/04/2026	2043 On 06-August-26			Bond Future	123.7250	118.7357	123.7250	118.7357	3,416
10/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	12844.9603	8012.3245	12.8450	8.0123	0
10/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0003	156.6545	0.0000	0.1567	0
10/04/2026	2043 On 05-November-26			Bond Future	126.0407	120.9554	126.0407	120.9554	0
10/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	13200.7194	8486.0480	13.2007	8.4860	0
10/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0394	370.6380	0.0000	0.3706	0
10/04/2026	2043 On 04-February-27			Bond Future	125.5549	120.3742	125.5549	120.3742	0
10/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	7962.4705	4739.6100	7.9625	4.7396	0
10/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	37.5905	1995.4100	0.0376	1.9954	0
10/04/2026	2043 On 06-May-27			Bond Future	127.9504	122.6579	127.9504	122.6579	0
10/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2079.8429	1711.4126	2.0798	1.7114	0
10/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1609.4429	6533.5626	1.6094	6.5336	0
10/04/2026	2044 On 07-May-26		Call	Bond Future	1331.3500	991.1600	1.3314	0.9912	0
10/04/2026	2044 On 07-May-26			Bond Future	9.1423	9.2991	99.0060	97.6918	126,905
10/04/2026	2044 On 07-May-26		Put	Bond Future	2325.4000	3299.4100	2.3254	3.2994	0
10/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6981.8700	5725.7900	6.9819	5.7258	0
10/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	108.6500	166.7700	0.1087	0.1668	15,000
10/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19054.2900	17740.4400	19.0543	17.7404	0
10/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0900	0.4400	0.0001	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
10/04/2026	2044 On 06-August-26			Bond Future	9.1983	9.3590	96.4187	95.0889	27,030
10/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2313.5400	1815.8900	2.3135	1.8159	0
10/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3993.3900	4825.5700	3.9934	4.8256	7,000
10/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3372.5000	2644.5500	3.3725	2.6446	0
10/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2941.6500	3543.5300	2.9417	3.5435	7,000
10/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	6045.3900	4918.2800	6.0454	4.9183	0
10/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1593.8400	1796.5600	1.5938	1.7966	14,500
10/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22121.8400	20813.7800	22.1218	20.8138	0
10/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	32.6800	54.4500	0.0327	0.0545	0
10/04/2026	2044 On 05-November-26			Bond Future	9.2419	9.4077	98.2013	96.8446	0
10/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15873.7900	14568.4100	15.8738	14.5684	0
10/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	645.4800	696.8700	0.6455	0.6969	0
10/04/2026	2044 On 04-February-27			Bond Future	9.2849	9.4558	95.6861	94.3044	0
10/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9295.3500	8045.2000	9.2954	8.0452	0
10/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2378.1500	2509.7100	2.3782	2.5097	0
10/04/2026	2044 On 06-May-27			Bond Future	9.3348	9.5123	97.4901	96.0718	0
10/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4093.6900	3626.1900	4.0937	3.6262	0
10/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6185.4500	7136.2700	6.1855	7.1363	0
10/04/2026	2046 On 07-May-26			Bond Future	141.0358	144.2192	141.0358	144.2192	18,662
10/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16085.7900	19269.1500	16.0858	19.2692	0
10/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2046 On 06-August-26			Bond Future	143.6324	146.8865	143.6324	146.8865	0
10/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21252.3900	24506.5300	21.2524	24.5065	0
10/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2046 On 05-November-26			Bond Future	143.9919	147.3043	143.9919	147.3043	0
10/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	18511.8700	21824.3200	18.5119	21.8243	0
10/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2046 On 04-February-27			Bond Future	146.7634	150.1409	146.7634	150.1409	0
10/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	15673.4400	19050.9000	15.6734	19.0509	0
10/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2046 On 06-May-27			Bond Future	147.1804	150.6081	147.1804	150.6081	0
10/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	1618.1000	0.0000	1.6181	0
10/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1809.6500	0.0000	1.8097	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
10/04/2026	2050 On 07-May-26			Bond Future	146.3001	146.3077	146.3001	146.3077	17,367
10/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22230.0900	22237.7300	22.2301	22.2377	0
10/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2050 On 06-August-26			Bond Future	146.5492	146.5695	146.5492	146.5695	0
10/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	23279.1600	23299.4700	23.2792	23.2995	0
10/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2050 On 05-November-26			Bond Future	149.2920	149.3091	149.2920	149.3091	0
10/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	25452.0000	25469.1100	25.4520	25.4691	0
10/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2050 On 04-February-27			Bond Future	149.6675	149.6877	149.6675	149.6877	0
10/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	17277.4700	17297.7000	17.2775	17.2977	0
10/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	2050 On 06-May-27			Bond Future	152.5238	152.5281	152.5238	152.5281	0
10/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2063.7700	2068.1000	2.0638	2.0681	0
10/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	AL37 On 07-May-26			Index Future	1276.3740	1269.9390	1276.3740	1,269.9390	0
10/04/2026	AL37 On 06-August-26			Index Future	1299.3050	1292.8600	1299.3050	1,292.8600	0
10/04/2026	AL37 On 05-November-26			Index Future	1323.5680	1316.9760	1323.5680	1,316.9760	0
10/04/2026	AL37 On 04-February-27			Index Future	1348.7400	1342.0350	1348.7400	1,342.0350	0
10/04/2026	AL37 On 06-May-27			Index Future	1374.1900	1367.2170	1374.1900	1,367.2170	0
10/04/2026	AL7T On 07-May-26			Index Future	1654.9390	1639.1780	1654.9390	1,639.1780	0
10/04/2026	AL7T On 06-August-26			Index Future	1684.6720	1668.7640	1684.6720	1,668.7640	0
10/04/2026	AL7T On 05-November-26			Index Future	1716.1310	1699.8920	1716.1310	1,699.8920	0
10/04/2026	AL7T On 04-February-27			Index Future	1748.7690	1732.2370	1748.7690	1,732.2370	0
10/04/2026	AL7T On 06-May-27			Index Future	1781.7670	1764.7400	1781.7670	1,764.7400	0
10/04/2026	ALBI On 07-May-26			Index Future	1397.9740	1384.5090	1397.9740	1,384.5090	65
10/04/2026	ALBI On 06-August-26			Index Future	1423.0900	1409.4990	1423.0900	1,409.4990	12
10/04/2026	ALBI On 05-November-26			Index Future	1449.6640	1435.7910	1449.6640	1,435.7910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	ALBI On 04-February-27			Index Future	1477.2340	1463.1100	1477.2340	1,463.1100	0
10/04/2026	ALBI On 06-May-27			Index Future	1505.1080	1490.5640	1505.1080	1,490.5640	0
10/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	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
10/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	ES33 On 07-May-26			Bond Future	8.8756	9.0227	93.8575	93.1159	0
10/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12976.9600	12235.3300	12.9770	12.2353	0
10/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES33 On 06-August-26			Bond Future	8.9429	9.0954	95.5855	94.8381	0
10/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13716.9000	12969.4900	13.7169	12.9695	0
10/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES33 On 05-November-26			Bond Future	9.0037	9.1640	93.5810	92.8175	0
10/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8252.6500	7489.1200	8.2527	7.4891	0
10/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES33 On 04-February-27			Bond Future	9.0667	9.2349	95.3826	94.6051	0
10/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2886.0300	2108.5600	2.8860	2.1086	0
10/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES33 On 06-May-27			Bond Future	9.1334	9.3125	93.4073	92.6048	0
10/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1518.0500	2320.5400	1.5181	2.3205	0
10/04/2026	ES42 On 07-May-26			Bond Future	9.4438	9.6111	92.6855	91.4116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18044.0500	16770.2200	18.0441	16.7702	0
10/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES42 On 06-August-26			Bond Future	9.5053	9.6770	94.3919	93.1024	0
10/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19917.5700	18628.0800	19.9176	18.6281	0
10/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES42 On 05-November-26			Bond Future	9.5602	9.7377	91.8942	90.5787	0
10/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13929.4300	12613.8500	13.9294	12.6139	0
10/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES42 On 04-February-27			Bond Future	9.6143	9.7975	93.6635	92.3233	0
10/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4803.6100	3463.4100	4.8036	3.4634	0
10/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES42 On 06-May-27			Bond Future	9.6734	9.8642	91.1861	89.8103	0
10/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2556.2100	3932.0300	2.5562	3.9320	0
10/04/2026	GOVI On 07-May-26			GOVI	1371.5820	1358.0460	1371.5820	1,358.0460	617
10/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1945820.0000	1810460.0000	194.5820	181.0460	0
10/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	GOVI On 06-August-26			GOVI	1396.2240	1382.5570	1396.2240	1,382.5570	0
10/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2072240.0000	1935570.0000	207.2240	193.5570	0
10/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	GOVI On 05-November-26			GOVI	1422.2960	1408.3470	1422.2960	1,408.3470	0
10/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1452960.0000	1313470.0000	145.2960	131.3470	0
10/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	GOVI On 04-February-27			GOVI	1449.3460	1435.1440	1449.3460	1,435.1440	0
10/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	803460.0000	661440.0000	80.3460	66.1440	0
10/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	GOVI On 06-May-27			GOVI	1476.6940	1462.0730	1476.6940	1,462.0730	0
10/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	496940.0000	350730.0000	49.6940	35.0730	0
10/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/04/2026	I258 On 07-May-26			Bond Future	131.4282	131.4350	131.4282	131.4350	0
10/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	17698.2400	17705.0628	17.6982	17.7051	0
10/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0228	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
10/04/2026	I258 On 06-August-26			Bond Future	131.0003	131.0188	131.0003	131.0188	0
10/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	18050.2709	18103.2240	18.0503	18.1032	0
10/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0009	34.3840	0.0000	0.0344	0
10/04/2026	I258 On 05-November-26			Bond Future	133.4522	133.4681	133.4522	133.4681	0
10/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	18502.2672	18668.5132	18.5023	18.6685	0
10/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0972	150.3732	0.0001	0.1504	0
10/04/2026	I258 On 04-February-27			Bond Future	133.1089	133.1280	133.1089	133.1280	0
10/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	14223.3479	14973.6053	14.2233	14.9736	0
10/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	14.4179	745.5653	0.0144	0.7456	0
10/04/2026	I258 On 06-May-27			Bond Future	135.6488	135.6537	135.6488	135.6537	0
10/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	3180.6478	6185.9665	3.1806	6.1860	0
10/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	2311.8778	5312.2865	2.3119	5.3123	0
10/04/2026	IGOV On 07-May-26			Index Future	442.6410	443.9910	442.6410	443.9910	263
10/04/2026	IGOV On 06-August-26			Index Future	450.7030	452.1140	450.7030	452.1140	0
10/04/2026	IGOV On 05-November-26			Index Future	459.2260	460.6550	459.2260	460.6550	0
10/04/2026	IGOV On 04-February-27			Index Future	468.0650	469.5250	468.0650	469.5250	0
10/04/2026	IGOV On 06-May-27			Index Future	477.0000	478.4380	477.0000	478.4380	0
10/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/04/2026	R033 On 07-May-26			Bond Future	8.1595	8.2963	110.6811	109.9315	9,663
10/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11393.4100	10643.6200	11.3934	10.6436	0
10/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.5700	0.3900	0.0006	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
10/04/2026	R033 On 06-August-26			Bond Future	8.2040	8.3462	112.6913	111.9373	223
10/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10474.3400	9609.3300	10.4743	9.6093	0
10/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	237.3600	126.3000	0.2374	0.1263	0
10/04/2026	R033 On 05-November-26			Bond Future	8.2368	8.3869	109.7320	108.9616	0
10/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6569.4300	5547.8700	6.5694	5.5479	0
10/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1114.2900	863.1500	1.1143	0.8632	0
10/04/2026	R033 On 04-February-27			Bond Future	8.2668	8.4248	111.8195	111.0354	0
10/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	4249.8600	3227.0600	4.2499	3.2271	0
10/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2361.2500	2122.5600	2.3613	2.1226	0
10/04/2026	R033 On 06-May-27			Bond Future	8.3021	8.4716	108.8856	108.0748	0
10/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2379.8300	1728.1100	2.3798	1.7281	0
10/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4187.6400	4346.8100	4.1876	4.3468	0
10/04/2026	R035 On 07-May-26			Bond Future	8.3993	8.5360	104.6569	103.8071	44,614
10/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	690.3200	480.4600	0.6903	0.4805	1,000
10/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1376.8400	2016.7200	1.3768	2.0167	0
10/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	743.8900	517.8400	0.7439	0.5178	0
10/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1304.3700	1928.0600	1.3044	1.9281	16,000
10/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1572.1800	1129.0400	1.5722	1.1290	0
10/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	635.5800	1042.1800	0.6356	1.0422	16,000
10/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2685.0200	2044.9200	2.6850	2.0449	1,000
10/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	279.3400	488.9800	0.2793	0.4890	0
10/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4911.4600	4117.1300	4.9115	4.1171	0
10/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	59.2300	114.6400	0.0592	0.1146	1,000
10/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	7401.9800	6564.5400	7.4020	6.5645	250
10/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	9.9700	22.2700	0.0100	0.0223	0
10/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7514.5600	6676.3300	7.5146	6.6763	200
10/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	9.1600	20.6700	0.0092	0.0207	0
10/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7795.5400	6955.5300	7.7955	6.9555	350
10/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	7.4400	17.1700	0.0074	0.0172	0
10/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	10175.7000	9328.2400	10.1757	9.3282	0
10/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.2300	3.5100	0.0012	0.0035	250
10/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	10284.6700	9437.0600	10.2847	9.4371	0
10/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.1300	3.2600	0.0011	0.0033	200
10/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10556.3900	9708.4500	10.5564	9.7085	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.9200	2.7200	0.0009	0.0027	350
10/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12851.2900	12001.8800	12.8513	12.0019	0
10/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.1100	0.4400	0.0001	0.0004	250
10/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12956.2100	12106.7700	12.9562	12.1068	0
10/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.1000	0.4000	0.0001	0.0004	200
10/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	13217.8100	12368.3200	13.2178	12.3683	0
10/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0700	0.3200	0.0001	0.0003	350
10/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13996.6300	13147.0300	13.9966	13.1470	0
10/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0300	0.1700	0.0000	0.0002	0
10/04/2026	R035 On 06-August-26			Bond Future	8.4442	8.5852	106.5576	105.7012	58,079
10/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	544.7200	555.9100	0.5447	0.5559	5,000
10/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5221.0500	6088.6300	5.2211	6.0886	0
10/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	791.5800	755.2500	0.7916	0.7553	0
10/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4184.5800	5004.6400	4.1846	5.0046	0
10/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	865.8200	814.3700	0.8658	0.8144	5,000
10/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	3941.0800	4746.0200	3.9411	4.7460	0
10/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1677.2400	1352.7000	1.6772	1.3527	1,000
10/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2624.1000	3155.9500	2.6241	3.1560	0
10/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1825.4700	1469.6200	1.8255	1.4696	0
10/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2464.0200	2964.5600	2.4640	2.9646	5,000
10/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	3129.4700	2531.0800	3.1295	2.5311	350
10/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1522.9600	1780.9600	1.5230	1.7810	0
10/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3455.4400	2812.4400	3.4554	2.8124	1,000
10/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1371.8400	1585.2300	1.3718	1.5852	0
10/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4958.7000	4194.8900	4.9587	4.1949	200
10/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	879.8200	972.4000	0.8798	0.9724	0
10/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	5330.9700	4551.8600	5.3310	4.5519	0
10/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	790.1100	867.3900	0.7901	0.8674	350
10/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	5377.9000	4597.0900	5.3779	4.5971	250
10/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	779.5000	855.0800	0.7795	0.8551	0
10/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	6189.8500	5387.4400	6.1899	5.3874	0
10/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	619.8000	673.7800	0.6198	0.6738	1,000
10/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	7369.9300	6549.6700	7.3699	6.5497	0
10/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	449.4200	485.5500	0.4494	0.4856	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7769.3800	6945.2800	7.7694	6.9453	0
10/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	404.1800	436.4700	0.4042	0.4365	350
10/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7819.5100	6994.8700	7.8195	6.9949	0
10/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	398.9100	430.6600	0.3989	0.4307	250
10/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9889.4600	9053.2800	9.8895	9.0533	0
10/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	233.4400	253.6500	0.2334	0.2537	200
10/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	10345.4700	9507.6700	10.3455	9.5077	0
10/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	207.9800	226.5700	0.2080	0.2266	250
10/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14523.6700	13690.0200	14.5237	13.6900	0
10/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	46.8200	69.5600	0.0468	0.0696	0
10/04/2026	R035 On 05-November-26			Bond Future	8.4824	8.6299	104.0252	103.1506	210
10/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1402.0600	1302.5500	1.4021	1.3026	600
10/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4517.9900	5293.1000	4.5180	5.2931	0
10/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2696.6500	2270.4400	2.6967	2.2704	0
10/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2770.7000	3219.1100	2.7707	3.2191	600
10/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3880.8300	3247.0100	3.8808	3.2470	200
10/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2008.9500	2249.7500	2.0090	2.2498	0
10/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4557.4700	3857.6100	4.5575	3.8576	0
10/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1701.7500	1876.5100	1.7018	1.8765	600
10/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5987.6800	5187.9600	5.9877	5.1880	0
10/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1257.4800	1332.3800	1.2575	1.3324	200
10/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	8257.6300	7431.1000	8.2576	7.4311	0
10/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	773.6900	821.7800	0.7737	0.8218	200
10/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	9337.2800	8509.8600	9.3373	8.5099	0
10/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	620.5500	667.7500	0.6206	0.6678	0
10/04/2026	R035 On 04-February-27			Bond Future	8.5196	8.6735	106.0041	105.1136	0
10/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1263.2100	1276.6400	1.2632	1.2766	3,000
10/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6178.0100	7081.8700	6.1780	7.0819	0
10/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2217.7100	2021.4100	2.2177	2.0214	3,000
10/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4098.9200	4793.0500	4.0989	4.7931	0
10/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4337.3300	3663.0800	4.3373	3.6631	0
10/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2437.7000	2653.8800	2.4377	2.6539	3,000
10/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4987.2300	4234.9500	4.9872	4.2350	0
10/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2128.0500	2266.2000	2.1281	2.2662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	R035 On 06-May-27			Bond Future	8.5568	8.7196	103.4991	102.5806	0
10/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2570.3500	2317.3300	2.5704	2.3173	0
10/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4331.0900	4996.5900	4.3311	4.9966	0
10/04/2026	R038 On 07-May-26			Bond Future	8.8424	8.9942	115.9944	114.7886	4,638
10/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	18145.2400	16939.6200	18.1452	16.9396	0
10/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0600	0.2900	0.0001	0.0003	0
10/04/2026	R038 On 06-August-26			Bond Future	8.8988	9.0551	118.1011	116.8830	0
10/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19786.7600	18589.9700	19.7868	18.5900	0
10/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	42.5900	63.8800	0.0426	0.0639	0
10/04/2026	R038 On 05-November-26			Bond Future	8.9469	9.1094	114.8006	113.5575	0
10/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13383.8400	12140.2100	13.3838	12.1402	0
10/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	789.1700	788.6500	0.7892	0.7887	0
10/04/2026	R038 On 04-February-27			Bond Future	8.9938	9.1625	116.9846	115.7188	0
10/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7316.6200	6044.1800	7.3166	6.0442	0
10/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2857.3600	2850.7500	2.8574	2.8508	0
10/04/2026	R038 On 06-May-27			Bond Future	9.0451	9.2221	113.7068	112.4046	0
10/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3651.0700	2983.2000	3.6511	2.9832	0
10/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6174.7300	6809.0500	6.1747	6.8091	0
10/04/2026	R053 On 07-May-26			Bond Future	9.0188	9.1803	127.5121	125.5566	31,090
10/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	26737.0500	24781.9900	26.7371	24.7820	0
10/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.1400	0.5600	0.0001	0.0006	0
10/04/2026	R053 On 06-August-26			Bond Future	9.0634	9.2287	129.8279	127.8474	61,200
10/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	758.9300	797.2800	0.7589	0.7973	530
10/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	13432.1700	15451.0000	13.4322	15.4510	0
10/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1999.6600	1684.8400	1.9997	1.6848	0
10/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7843.4800	9509.1400	7.8435	9.5091	0
10/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4657.2100	3604.8100	4.6572	3.6048	530
10/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4213.8400	5141.9200	4.2138	5.1419	530
10/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	8466.8800	6836.6600	8.4669	6.8367	0
10/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2226.0300	2576.2900	2.2260	2.5763	530
10/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	30772.5200	28819.5200	30.7725	28.8195	0
10/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	55.8800	83.3600	0.0559	0.0834	0
10/04/2026	R053 On 05-November-26			Bond Future	9.1014	9.2717	126.3661	124.3462	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	22555.1600	20534.8100	22.5552	20.5348	0
10/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	964.8400	964.3700	0.9648	0.9644	0
10/04/2026	R053 On 04-February-27			Bond Future	9.1382	9.3132	128.7702	126.7128	0
10/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13032.8300	11066.3200	13.0328	11.0663	0
10/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3535.9100	3626.7100	3.5359	3.6267	0
10/04/2026	R053 On 06-May-27			Bond Future	9.1774	9.3587	125.3364	123.2266	0
10/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5943.7600	5015.3600	5.9438	5.0154	0
10/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	9045.7600	10227.1600	9.0458	10.2272	0
10/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
10/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	42.8900	43.6800	0.0429	0.0437	0
10/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	42.8900	43.6800	0.0429	0.0437	0
10/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
10/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	61.1500	61.4100	0.0612	0.0614	0
10/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	61.1500	61.4100	0.0612	0.0614	0
10/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
10/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40.3000	40.4000	0.0403	0.0404	0
10/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40.3000	40.4000	0.0403	0.0404	0
10/04/2026	R202 On 07-May-26			Bond Future	298.1588	298.5645	298.1588	298.5645	772
10/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20608.8000	21014.4800	20.6088	21.0145	0
10/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R202 On 06-August-26			Bond Future	298.2445	298.6826	298.2445	298.6826	253
10/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19384.5000	19822.6300	19.3845	19.8226	0
10/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R202 On 05-November-26			Bond Future	303.8260	304.2658	303.8260	304.2658	0
10/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23366.0000	23805.7900	23.3660	23.8058	0
10/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R202 On 04-February-27			Bond Future	304.1549	304.6079	304.1549	304.6079	0
10/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9424.8600	9877.9400	9.4249	9.8779	0
10/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R202 On 06-May-27			Bond Future	309.9593	310.3885	309.9593	310.3885	0
10/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2969.3000	3398.4800	2.9693	3.3985	0
10/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R209 On 07-May-26			Bond Future	8.5696	8.7162	85.4471	84.5851	18,525

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	13277.2800	12415.4800	13.2773	12.4155	0
10/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0300	0.2800	0.0000	0.0003	0
10/04/2026	R209 On 06-August-26			Bond Future	8.6159	8.7667	86.9990	86.1284	33,604
10/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	14370.3700	13524.2000	14.3704	13.5242	0
10/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	37.8800	62.2800	0.0379	0.0623	0
10/04/2026	R209 On 05-November-26			Bond Future	8.6538	8.8105	85.4556	84.5670	0
10/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9468.4300	8611.2000	9.4684	8.6112	0
10/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	599.9500	631.2800	0.6000	0.6313	0
10/04/2026	R209 On 04-February-27			Bond Future	8.6900	8.8526	87.0812	86.1765	0
10/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1533.0800	1474.0200	1.5331	1.4740	3,237
10/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5335.6300	6181.3200	5.3356	6.1813	0
10/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	4069.3400	3367.9700	4.0693	3.3680	0
10/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2573.3800	2776.7600	2.5734	2.7768	3,237
10/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5275.1600	4422.4000	5.2752	4.4224	0
10/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2048.9900	2100.9800	2.0490	2.1010	0
10/04/2026	R209 On 06-May-27			Bond Future	8.7303	8.9008	85.5719	84.6408	0
10/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2178.4600	1993.2000	2.1785	1.9932	4,620
10/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4870.6400	5616.4600	4.8706	5.6165	0
10/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2527.1100	2235.1900	2.5271	2.2352	0
10/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4310.6100	4949.7700	4.3106	4.9498	0
10/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5457.2000	4635.5300	5.4572	4.6355	0
10/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2292.0800	2401.4900	2.2921	2.4015	4,620
10/04/2026	R210 On 07-May-26			Bond Future	261.9430	261.5659	261.9430	261.5659	1,096
10/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6542.9800	6165.8700	6.5430	6.1659	0
10/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R210 On 06-August-26			Bond Future	266.7657	266.4036	266.7657	266.4036	0
10/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6925.6600	6563.6100	6.9257	6.5636	0
10/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R210 On 05-November-26			Bond Future	268.2280	267.8544	268.2280	267.8544	0
10/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14897.9800	14524.3900	14.8980	14.5244	0
10/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R210 On 04-February-27			Bond Future	273.3910	273.0125	273.3910	273.0125	0
10/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7361.0000	6982.5000	7.3610	6.9825	0
10/04/2026	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
10/04/2026	R210 On 06-May-27			Bond Future	274.9948	274.5826	274.9948	274.5826	0
10/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3864.7900	3452.6300	3.8648	3.4526	0
10/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R213 On 07-May-26			Bond Future	7.9182	8.0451	97.7633	97.2766	88,526
10/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6918.9200	6433.0200	6.9189	6.4330	0
10/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.3600	1.1500	0.0004	0.0012	0
10/04/2026	R213 On 06-August-26			Bond Future	7.9565	8.0895	99.5389	99.0516	3,578
10/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6242.5000	5772.9100	6.2425	5.7729	0
10/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	119.7600	137.4800	0.1198	0.1375	0
10/04/2026	R213 On 05-November-26			Bond Future	7.9850	8.1276	97.8277	97.3292	0
10/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3362.5500	2927.0000	3.3626	2.9270	0
10/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	724.1700	787.1400	0.7242	0.7871	0
10/04/2026	R213 On 04-February-27			Bond Future	8.0101	8.1628	99.6887	99.1815	0
10/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1985.6000	1645.0600	1.9856	1.6451	0
10/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1553.8200	1720.4500	1.5538	1.7205	0
10/04/2026	R213 On 06-May-27			Bond Future	8.0354	8.2029	98.0163	97.4889	0
10/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1107.7000	999.2000	1.1077	0.9992	0
10/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2623.6200	3042.5000	2.6236	3.0425	0
10/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	2031.0100	1668.0200	2.0310	1.6680	2,830
10/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1732.6800	1897.0700	1.7327	1.8971	0
10/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4535.6100	4031.5200	4.5356	4.0315	0
10/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	789.8400	813.1300	0.7898	0.8131	2,830
10/04/2026	R214 On 07-May-26			Bond Future	9.0403	9.2070	80.7637	79.6283	41,264
10/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	14820.4200	13685.4300	14.8204	13.6854	0
10/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.1600	0.5700	0.0002	0.0006	0
10/04/2026	R214 On 06-August-26			Bond Future	9.0900	9.2608	82.2305	81.0812	224
10/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16656.7700	15537.7500	16.6568	15.5378	0
10/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	52.0800	82.3700	0.0521	0.0824	0
10/04/2026	R214 On 05-November-26			Bond Future	9.1347	9.3110	80.4532	79.2808	0
10/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11771.7800	10646.6800	11.7718	10.6467	0
10/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	669.6700	717.0000	0.6697	0.7170	0
10/04/2026	R214 On 04-February-27			Bond Future	9.1792	9.3609	81.9836	80.7896	0
10/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6857.7400	5765.1300	6.8577	5.7651	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2265.6200	2367.0300	2.2656	2.3670	0
10/04/2026	R214 On 06-May-27			Bond Future	9.2235	9.4122	80.2310	79.0058	0
10/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3039.8700	2701.8200	3.0399	2.7018	0
10/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5339.4600	6226.6300	5.3395	6.2266	0
10/04/2026	R248 On 07-May-26			Bond Future	9.0944	9.2509	98.4701	97.0511	138,775
10/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	47.3800	49.5300	0.0474	0.0495	1,620
10/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7792.6900	9213.8400	7.7927	9.2138	0
10/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	374.5200	241.2400	0.3745	0.2412	1,620
10/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	4102.8200	5388.5400	4.1028	5.3885	0
10/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	2079.2400	1334.7300	2.0792	1.3347	0
10/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1299.2000	1973.6900	1.2992	1.9737	0
10/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	2133.4500	1373.5900	2.1335	1.3736	0
10/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1262.9100	1922.0500	1.2629	1.9221	0
10/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	19989.9500	18571.3700	19.9900	18.5714	0
10/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1300	0.5500	0.0001	0.0006	0
10/04/2026	R248 On 06-August-26			Bond Future	9.1412	9.3013	100.2585	98.8219	181,725
10/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2705.9300	2105.1500	2.7059	2.1052	0
10/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4000.5500	4836.3400	4.0006	4.8363	1,762
10/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8477.8200	7148.5300	8.4778	7.1485	0
10/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1158.7300	1266.0100	1.1587	1.2660	1,762
10/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	23448.3300	22033.4900	23.4483	22.0335	0
10/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	39.0700	60.8000	0.0391	0.0608	0
10/04/2026	R248 On 05-November-26			Bond Future	9.1831	9.3481	97.6731	96.2077	0
10/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17162.2100	15704.5800	17.1622	15.7046	0
10/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	713.9200	721.6500	0.7139	0.7217	0
10/04/2026	R248 On 04-February-27			Bond Future	9.2247	9.3945	99.5311	98.0387	0
10/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9946.7400	8588.4300	9.9467	8.5884	0
10/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2555.8100	2689.9900	2.5558	2.6900	0
10/04/2026	R248 On 06-May-27			Bond Future	9.2658	9.4418	96.9674	95.4363	0
10/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4547.0500	3955.7200	4.5471	3.9557	0
10/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6479.3600	7419.1600	6.4794	7.4192	0
10/04/2026	R2R9 On 07-May-26			Bond Future	8.9474	9.0991	108.1255	106.9316	0
10/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97275.7800	96081.8600	97.2758	96.0819	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R2R9 On 06-August-26			Bond Future	9.0039	9.1599	110.0893	108.8827	0
10/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96969.7800	95763.1800	96.9698	95.7632	0
10/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R2R9 On 05-November-26			Bond Future	9.0525	9.2144	107.1449	105.9137	0
10/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96174.8700	94943.5900	96.1749	94.9436	0
10/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R2R9 On 04-February-27			Bond Future	9.1001	9.2677	109.1833	107.9294	0
10/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6499.7200	7010.7600	6.4997	7.0108	0
10/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	768.9900	2533.8700	0.7690	2.5339	0
10/04/2026	R2R9 On 06-May-27			Bond Future	9.1517	9.3271	106.2627	104.9736	0
10/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2051.8100	3337.1400	2.0518	3.3371	0
10/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4474.6500	7049.0700	4.4747	7.0491	0
10/04/2026	R4R2 On 07-May-26			Bond Future	9.1072	9.2589	109.6021	108.2749	10,149
10/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98512.9900	97185.7900	98.5130	97.1858	0
10/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R4R2 On 06-August-26			Bond Future	9.1634	9.3191	111.5927	110.2504	748
10/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98175.3800	96833.1700	98.1754	96.8332	0
10/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R4R2 On 05-November-26			Bond Future	9.2123	9.3734	108.5501	107.1806	0
10/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97327.5200	95958.0400	97.3275	95.9580	0
10/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/04/2026	R4R2 On 04-February-27			Bond Future	9.2602	9.4265	110.6152	109.2206	0
10/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7780.4500	8181.1500	7.7805	8.1812	0
10/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	773.6800	2568.9600	0.7737	2.5690	0
10/04/2026	R4R2 On 06-May-27			Bond Future	9.3117	9.4851	107.5955	106.1627	0
10/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2387.7000	3910.5700	2.3877	3.9106	0
10/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5036.5200	7992.1900	5.0365	7.9922	0
10/04/2026	RR87 On 07-May-26			Bond Future	7.0895	7.1398	102.8666	102.8382	0
10/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	4.4276	15.9414	0.0044	0.0159	0
10/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	162.4976	202.4414	0.1625	0.2024	0
10/04/2026	RR87 On 06-August-26			Bond Future	6.9057	6.9670	100.9968	100.9751	0
10/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	12.2773	38.3697	0.0123	0.0384	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	145.3573	193.1297	0.1454	0.1931	0
10/04/2026	RR87 On 05-November-26			Bond Future	5.5071	5.7197	102.8637	102.8393	0
10/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	10.7838	22.5392	0.0108	0.0225	0
10/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	38.0138	74.1792	0.0380	0.0742	0
10/04/2026	RR88 On 07-May-26			Bond Future	7.3104	7.3609	105.6589	105.5824	0
10/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.9966	18.3419	0.0010	0.0183	0
10/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	715.9966	809.7719	0.7160	0.8098	0
10/04/2026	RR88 On 06-August-26			Bond Future	7.3182	7.3720	104.7105	104.6459	0
10/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	33.5567	128.2396	0.0336	0.1282	0
10/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	669.8967	829.1396	0.6699	0.8291	0
10/04/2026	RR88 On 05-November-26			Bond Future	7.2543	7.3231	106.0258	105.9539	0
10/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	57.6410	167.5506	0.0576	0.1676	0
10/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	628.8410	810.6406	0.6288	0.8106	0
10/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0