



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 August 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	2029 On 06-August-26			Bond Future	152.3629	152.3654	152.3629	152.3654	3,926
03/08/2026	2029 On 06-August-26	144.10	Call	Bond Future	8262.8900	8265.4300	8.2629	8.2654	0
03/08/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2029 On 05-November-26			Bond Future	153.6466	153.6495	153.6466	153.6495	13,122
03/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6086.5800	6089.4800	6.0866	6.0895	0
03/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2029 On 04-February-27			Bond Future	156.5466	156.5496	156.5466	156.5496	0
03/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6826.6400	6829.5800	6.8266	6.8296	0
03/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2029 On 06-May-27			Bond Future	158.1057	158.1089	158.1057	158.1089	0
03/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4785.7100	4788.8600	4.7857	4.7889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2029 On 05-August-27			Bond Future	161.1604	161.1633	161.1604	161.1633	0
03/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4440.4200	4443.3400	4.4404	4.4433	0
03/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2030 On 06-August-26			Bond Future	7.7976	7.9238	100.8611	100.4834	23,558
03/08/2026	2030 On 06-August-26	7.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
03/08/2026	2030 On 06-August-26	7.21	Put	Bond Future	1781.5400	2159.2200	1.7815	2.1592	0
03/08/2026	2030 On 06-August-26	7.71	Call	Bond Future	49.9900	26.1200	0.0500	0.0261	1,000
03/08/2026	2030 On 06-August-26	7.71	Put	Bond Future	313.0500	666.8600	0.3131	0.6669	0
03/08/2026	2030 On 06-August-26	8.06	Call	Bond Future	786.8300	481.1400	0.7868	0.4811	0
03/08/2026	2030 On 06-August-26	8.06	Put	Bond Future	3.4300	75.4200	0.0034	0.0754	1,000
03/08/2026	2030 On 06-August-26	9.22	Call	Bond Future	4157.3700	3779.6900	4.1574	3.7797	0
03/08/2026	2030 On 06-August-26	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2030 On 05-November-26			Bond Future	7.8262	7.9632	102.6852	102.3009	151,830
03/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1878.6500	1607.3200	1.8787	1.6073	0
03/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	308.8800	421.8700	0.3089	0.4219	0
03/08/2026	2030 On 04-February-27			Bond Future	7.8481	7.9982	100.5914	100.1999	22,723
03/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	925.3500	752.7800	0.9254	0.7528	0
03/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	998.9700	1217.8700	0.9990	1.2179	0
03/08/2026	2030 On 06-May-27			Bond Future	7.8462	8.0115	102.5617	102.1628	0
03/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	489.7600	384.7700	0.4898	0.3848	0
03/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1895.1800	2189.1000	1.8952	2.1891	0
03/08/2026	2030 On 05-August-27			Bond Future	7.8752	8.0597	100.5102	100.1035	0
03/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1448.9700	1230.7300	1.4490	1.2307	0
03/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	931.6500	1120.1100	0.9317	1.1201	0
03/08/2026	2031 On 06-August-26			Bond Future	117.3640	117.3503	117.3640	117.3503	4,380
03/08/2026	2031 On 06-August-26	113.81	Call	Bond Future	3553.9500	3540.2600	3.5540	3.5403	0
03/08/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2031 On 05-November-26			Bond Future	119.5154	119.5017	119.5154	119.5017	16,323
03/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	8025.3600	8011.6600	8.0254	8.0117	0
03/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2031 On 04-February-27			Bond Future	119.2603	119.2461	119.2603	119.2461	0
03/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3138.2400	3127.1200	3.1382	3.1271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	57.9900	61.0400	0.0580	0.0610	0
03/08/2026	2031 On 06-May-27			Bond Future	121.6229	121.6087	121.6229	121.6087	0
03/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4766.5200	4753.0500	4.7665	4.7531	0
03/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	13.6200	14.3700	0.0136	0.0144	0
03/08/2026	2031 On 05-August-27			Bond Future	121.4033	121.3882	121.4033	121.3882	0
03/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	904.8200	900.9500	0.9048	0.9010	0
03/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	911.5600	922.8000	0.9116	0.9228	0
03/08/2026	2032 On 06-August-26			Bond Future	8.1382	8.2693	103.5018	102.9187	33,512
03/08/2026	2032 On 06-August-26	10.12	Call	Bond Future	8384.3400	7801.2900	8.3843	7.8013	0
03/08/2026	2032 On 06-August-26	10.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2032 On 05-November-26			Bond Future	8.1801	8.3187	101.2146	100.6212	191,577
03/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4353.3700	3862.3200	4.3534	3.8623	0
03/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	249.3000	351.6400	0.2493	0.3516	0
03/08/2026	2032 On 04-February-27			Bond Future	8.2195	8.3665	103.1008	102.4964	0
03/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	585.3700	454.9400	0.5854	0.4549	500
03/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3268.7100	3742.7200	3.2687	3.7427	0
03/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1297.3600	1056.2800	1.2974	1.0563	500
03/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1875.3500	2238.7100	1.8754	2.2387	0
03/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	1922.0600	1611.7500	1.9221	1.6118	0
03/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1344.2100	1638.3400	1.3442	1.6383	500
03/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2232.4900	1894.0800	2.2325	1.8941	0
03/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1164.2900	1430.3200	1.1643	1.4303	0
03/08/2026	2032 On 06-May-27			Bond Future	8.2377	8.3938	100.9586	100.3426	0
03/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	798.7500	642.3400	0.7988	0.6423	500
03/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3445.7800	3905.4300	3.4458	3.9054	0
03/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1067.9300	871.3900	1.0679	0.8714	0
03/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2819.9900	3239.5100	2.8200	3.2395	0
03/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1269.9900	1045.7400	1.2700	1.0457	500
03/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2457.5100	2849.3200	2.4575	2.8493	0
03/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1512.3100	1258.6600	1.5123	1.2587	500
03/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	2139.1300	2501.5400	2.1391	2.5015	0
03/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2297.8500	1968.6500	2.2979	1.9687	500
03/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1500.3100	1787.1700	1.5003	1.7872	0
03/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2371.2600	2036.0400	2.3713	2.0360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1456.1500	1736.9900	1.4562	1.7370	500
03/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3639.3500	3223.3900	3.6394	3.2234	0
03/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	942.7100	1142.8100	0.9427	1.1428	500
03/08/2026	2032 On 05-August-27			Bond Future	8.2754	8.4419	102.8850	102.2570	0
03/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1383.5800	1151.3700	1.3836	1.1514	500
03/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2663.7400	3059.5200	2.6637	3.0595	0
03/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2293.6600	1970.1900	2.2937	1.9702	0
03/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1748.1100	2052.6300	1.7481	2.0526	0
03/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2338.4600	2011.3000	2.3385	2.0113	500
03/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1717.7200	2018.5500	1.7177	2.0186	0
03/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4002.7600	3573.3700	4.0028	3.5734	0
03/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	1012.4800	1211.0800	1.0125	1.2111	500
03/08/2026	2033 On 06-August-26			Bond Future	147.6101	147.5913	147.6101	147.5913	7,610
03/08/2026	2033 On 06-August-26	134.25	Call	Bond Future	13360.0700	13341.2800	13.3601	13.3413	0
03/08/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2033 On 05-November-26			Bond Future	148.7094	148.6905	148.7094	148.6905	15,149
03/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	11449.3700	11430.5100	11.4494	11.4305	0
03/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2033 On 04-February-27			Bond Future	151.5162	151.4971	151.5162	151.4971	0
03/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	8806.2400	8787.0500	8.8062	8.7871	0
03/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2033 On 06-May-27			Bond Future	152.8694	152.8500	152.8694	152.8500	0
03/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	1659.3500	1639.9900	1.6594	1.6400	0
03/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2033 On 05-August-27			Bond Future	155.8230	155.8030	155.8230	155.8030	0
03/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	2672.9700	2652.9500	2.6730	2.6530	0
03/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2037 On 06-August-26			Bond Future	8.7784	8.9043	98.3906	97.5553	138,572
03/08/2026	2037 On 06-August-26	9.30	Call	Bond Future	3399.7800	2584.4200	3.3998	2.5844	0
03/08/2026	2037 On 06-August-26	9.30	Put	Bond Future	0.1000	20.1100	0.0001	0.0201	8,000
03/08/2026	2037 On 06-August-26	10.02	Call	Bond Future	7837.9000	7002.5300	7.8379	7.0025	2,541
03/08/2026	2037 On 06-August-26	10.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2037 On 06-August-26	10.70	Call	Bond Future	11775.4900	10940.1200	11.7755	10.9401	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	2037 On 06-August-26	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
03/08/2026	2037 On 06-August-26	11.30	Call	Bond Future	15058.1900	14222.8200	15.0582	14.2228	0
03/08/2026	2037 On 06-August-26	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
03/08/2026	2037 On 06-August-26	11.71	Call	Bond Future	17203.7000	16368.3300	17.2037	16.3683	0
03/08/2026	2037 On 06-August-26	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2037 On 05-November-26			Bond Future	8.8256	8.9561	100.1701	99.3198	223,968
03/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	4769.1000	4155.8800	4.7691	4.1559	4,490
03/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	727.4500	964.4900	0.7275	0.9645	0
03/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	8870.6200	8109.0600	8.8706	8.1091	0
03/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	217.7700	306.4700	0.2178	0.3065	4,490
03/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	10992.2500	10195.1000	10.9923	10.1951	0
03/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	119.8100	172.9200	0.1198	0.1729	0
03/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12124.4700	11314.6300	12.1245	11.3146	0
03/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	87.7300	128.1500	0.0877	0.1282	4,490
03/08/2026	2037 On 04-February-27			Bond Future	8.8718	9.0074	97.7789	96.9128	0
03/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1378.8200	1122.5500	1.3788	1.1226	4,490
03/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	4206.3200	4816.1800	4.2063	4.8162	0
03/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4317.0500	3777.4200	4.3171	3.7774	0
03/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1554.6700	1881.1700	1.5547	1.8812	4,490
03/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5233.1400	4641.2700	5.2331	4.6413	0
03/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1244.3600	1518.6200	1.2444	1.5186	0
03/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	6691.4900	6035.6400	6.6915	6.0356	0
03/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	902.4200	1112.7000	0.9024	1.1127	4,490
03/08/2026	2037 On 06-May-27			Bond Future	8.9101	9.0510	99.6943	98.8115	0
03/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2073.0400	1751.1300	2.0730	1.7511	0
03/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	4184.2500	4745.2000	4.1843	4.7452	0
03/08/2026	2037 On 05-August-27			Bond Future	8.9626	9.1093	97.3374	96.4375	0
03/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	3704.6800	3249.0800	3.7047	3.2491	0
03/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	3167.0900	3611.4200	3.1671	3.6114	0
03/08/2026	2038 On 06-August-26			Bond Future	161.6835	161.5043	161.6835	161.5043	1,596
03/08/2026	2038 On 06-August-26	144.72	Call	Bond Future	16963.5100	16784.3100	16.9635	16.7843	0
03/08/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2038 On 05-November-26			Bond Future	164.6474	164.4652	164.6474	164.4652	4,119
03/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	18337.4200	18155.2000	18.3374	18.1552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2038 On 04-February-27			Bond Future	165.4755	165.2895	165.4755	165.2895	0
03/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	11645.4600	11459.4800	11.6455	11.4595	0
03/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2038 On 06-May-27			Bond Future	168.7532	168.5640	168.7532	168.5640	0
03/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	2653.2100	2463.9900	2.6532	2.4640	0
03/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2038 On 05-August-27			Bond Future	169.6810	169.4876	169.6810	169.4876	0
03/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	551.0400	357.6000	0.5510	0.3576	0
03/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2040 On 06-August-26			Bond Future	9.1037	9.2196	99.4922	98.6133	52,900
03/08/2026	2040 On 06-August-26	9.20	Call	Bond Future	899.2100	548.8800	0.8992	0.5489	0
03/08/2026	2040 On 06-August-26	9.20	Put	Bond Future	167.8800	696.4200	0.1679	0.6964	13,500
03/08/2026	2040 On 06-August-26	12.19	Call	Bond Future	20058.3000	19179.4300	20.0583	19.1794	0
03/08/2026	2040 On 06-August-26	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2040 On 05-November-26			Bond Future	9.1555	9.2752	101.2914	100.3970	27,715
03/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1348.9600	1087.9400	1.3490	1.0879	14,000
03/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3683.6200	4317.0300	3.6836	4.3170	0
03/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	6190.8600	5518.3600	6.1909	5.5184	2,300
03/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	740.2600	962.1900	0.7403	0.9622	0
03/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	10760.0300	9954.0500	10.7600	9.9541	0
03/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	242.0600	330.5100	0.2421	0.3305	2,300
03/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	13107.4900	12268.6600	13.1075	12.2687	0
03/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	141.6500	197.2500	0.1417	0.1973	0
03/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	14349.1500	13497.8300	14.3492	13.4978	0
03/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	105.7800	148.8900	0.1058	0.1489	2,300
03/08/2026	2040 On 04-February-27			Bond Future	9.2069	9.3308	98.6708	97.7596	54,058
03/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1665.6400	1389.7200	1.6656	1.3897	2,300
03/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4898.0600	5533.3400	4.8981	5.5333	0
03/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	5164.0600	4591.4100	5.1641	4.5914	0
03/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1818.1400	2156.6900	1.8181	2.1567	2,300
03/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	6534.3900	5895.2100	6.5344	5.8952	0
03/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1380.0200	1652.0400	1.3800	1.6520	0
03/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	7859.5500	7170.1200	7.8596	7.1701	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	1078.8600	1300.6300	1.0789	1.3006	2,300
03/08/2026	2040 On 06-May-27			Bond Future	9.2514	9.3795	100.6037	99.6749	0
03/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2394.5500	2062.1500	2.3946	2.0622	0
03/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	5156.8400	5753.2400	5.1568	5.7532	0
03/08/2026	2040 On 05-August-27			Bond Future	9.3087	9.4416	98.0135	97.0667	0
03/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4164.7700	3700.0000	4.1648	3.7000	0
03/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	4012.0500	4494.0200	4.0121	4.4940	0
03/08/2026	2043 On 06-August-26			Bond Future	124.2160	124.1999	124.2160	124.1999	3,116
03/08/2026	2043 On 06-August-26	110.88	Call	Bond Future	13335.9700	13319.9200	13.3360	13.3199	0
03/08/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2043 On 05-November-26			Bond Future	126.4931	126.4769	126.4931	126.4769	0
03/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	13658.0614	13642.7835	13.6581	13.6428	0
03/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	5.0114	5.9035	0.0050	0.0059	0
03/08/2026	2043 On 04-February-27			Bond Future	125.9228	125.9062	125.9228	125.9062	3,116
03/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	8568.2813	8561.7479	8.5683	8.5617	0
03/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	275.5213	285.5979	0.2755	0.2856	0
03/08/2026	2043 On 06-May-27			Bond Future	128.4174	128.4007	128.4174	128.4007	0
03/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	3549.3263	3556.4221	3.5493	3.5564	0
03/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2611.9063	2635.7021	2.6119	2.6357	0
03/08/2026	2043 On 05-August-27			Bond Future	127.8717	127.8540	127.8717	127.8540	0
03/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	2529.3032	2534.8730	2.5293	2.5349	0
03/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	4217.6432	4240.8830	4.2176	4.2409	0
03/08/2026	2044 On 06-August-26			Bond Future	9.2184	9.3293	96.2506	95.3329	27,788
03/08/2026	2044 On 06-August-26	9.00	Call	Bond Future	30.6800	34.2300	0.0307	0.0342	0
03/08/2026	2044 On 06-August-26	9.00	Put	Bond Future	1878.7100	2799.9200	1.8787	2.7999	7,000
03/08/2026	2044 On 06-August-26	9.25	Call	Bond Future	624.5200	400.3900	0.6245	0.4004	0
03/08/2026	2044 On 06-August-26	9.25	Put	Bond Future	361.8500	1055.3800	0.3619	1.0554	7,000
03/08/2026	2044 On 06-August-26	9.75	Call	Bond Future	4283.5500	3389.7800	4.2836	3.3898	0
03/08/2026	2044 On 06-August-26	9.75	Put	Bond Future	0.1800	24.0700	0.0002	0.0241	14,500
03/08/2026	2044 On 06-August-26	12.42	Call	Bond Future	21920.9800	21003.3200	21.9210	21.0033	0
03/08/2026	2044 On 06-August-26	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2044 On 05-November-26			Bond Future	9.2673	9.3815	97.9913	97.0572	125,592
03/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	3725.6200	3209.2100	3.7256	3.2092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1836.1200	2253.7900	1.8361	2.2538	15,000
03/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	15144.6500	14259.2700	15.1447	14.2593	0
03/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	126.4000	175.1000	0.1264	0.1751	0
03/08/2026	2044 On 04-February-27			Bond Future	9.3158	9.4335	95.4343	94.4829	0
03/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	8010.4500	7312.7500	8.0105	7.3128	0
03/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1345.0600	1598.7800	1.3451	1.5988	0
03/08/2026	2044 On 06-May-27			Bond Future	9.3579	9.4792	97.3038	96.3340	0
03/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	2972.2900	2593.9900	2.9723	2.5940	0
03/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	5250.3800	5841.9100	5.2504	5.8419	0
03/08/2026	2044 On 05-August-27			Bond Future	9.4111	9.5364	94.7759	93.7873	0
03/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	4689.1200	4198.5900	4.6891	4.1986	0
03/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4459.7600	4957.7600	4.4598	4.9578	0
03/08/2026	2046 On 06-August-26			Bond Future	144.1299	143.9027	144.1299	143.9027	4,329
03/08/2026	2046 On 06-August-26	122.38	Call	Bond Future	21749.9100	21522.7100	21.7499	21.5227	0
03/08/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2046 On 05-November-26			Bond Future	144.4005	144.1694	144.4005	144.1694	18,563
03/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	18920.4900	18689.4200	18.9205	18.6894	0
03/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2046 On 04-February-27			Bond Future	147.1259	146.8904	147.1259	146.8904	0
03/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	16035.8800	15800.4300	16.0359	15.8004	0
03/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2046 On 06-May-27			Bond Future	147.6181	147.3779	147.6181	147.3779	0
03/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	1371.9300	1612.1100	1.3719	1.6121	0
03/08/2026	2046 On 05-August-27			Bond Future	150.4694	150.2245	150.4694	150.2245	0
03/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	1299.4200	1054.4900	1.2994	1.0545	0
03/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2050 On 06-August-26			Bond Future	145.3196	144.8136	145.3196	144.8136	1,955
03/08/2026	2050 On 06-August-26	123.27	Call	Bond Future	22049.5500	21543.5700	22.0496	21.5436	0
03/08/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2050 On 05-November-26			Bond Future	147.9834	147.4686	147.9834	147.4686	18,702
03/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	24143.4000	23628.5700	24.1434	23.6286	0
03/08/2026	2050 On 05-November-26	123.84	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
03/08/2026	2050 On 04-February-27			Bond Future	148.2386	147.7140	148.2386	147.7140	0
03/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	15848.6000	15324.0100	15.8486	15.3240	0
03/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2050 On 06-May-27			Bond Future	151.1752	150.6401	151.1752	150.6401	0
03/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	715.1700	180.1000	0.7152	0.1801	0
03/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2050 On 05-August-27			Bond Future	151.4990	150.9531	151.4990	150.9531	0
03/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	1471.0000	2016.9300	1.4710	2.0169	0
03/08/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	AL37 On 06-August-26			Index Future	1297.8090	1291.4020	1297.8090	1,291.4020	0
03/08/2026	AL37 On 05-November-26			Index Future	1321.5330	1315.0160	1321.5330	1,315.0160	0
03/08/2026	AL37 On 04-February-27			Index Future	1346.1600	1339.5220	1346.1600	1,339.5220	0
03/08/2026	AL37 On 06-May-27			Index Future	1372.5020	1365.7430	1372.5020	1,365.7430	0
03/08/2026	AL37 On 05-August-27			Index Future	1398.4480	1391.5540	1398.4480	1,391.5540	0
03/08/2026	AL7T On 06-August-26			Index Future	1684.1070	1670.7990	1684.1070	1,670.7990	0
03/08/2026	AL7T On 05-November-26			Index Future	1714.8920	1701.3500	1714.8920	1,701.3500	0
03/08/2026	AL7T On 04-February-27			Index Future	1746.8490	1733.0560	1746.8490	1,733.0560	0
03/08/2026	AL7T On 06-May-27			Index Future	1781.0330	1766.9800	1781.0330	1,766.9800	0
03/08/2026	AL7T On 05-August-27			Index Future	1814.7020	1800.3740	1814.7020	1,800.3740	0
03/08/2026	ALBI On 06-August-26			Index Future	1420.8040	1410.0690	1420.8040	1,410.0690	0
03/08/2026	ALBI On 05-November-26			Index Future	1446.7760	1435.8540	1446.7760	1,435.8540	75
03/08/2026	ALBI On 04-February-27			Index Future	1473.7370	1462.6110	1473.7370	1,462.6110	0
03/08/2026	ALBI On 06-May-27			Index Future	1502.5760	1491.2420	1502.5760	1,491.2420	0
03/08/2026	ALBI On 05-August-27			Index Future	1530.9800	1519.4250	1530.9800	1,519.4250	0
03/08/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C030 On 31-January-30			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
03/08/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/08/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/08/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/08/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	C871 On 21-December-26			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
03/08/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	ES33 On 06-August-26			Bond Future	8.9246	9.0458	95.6756	95.0803	0
03/08/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13806.9500	13211.6500	13.8070	13.2117	0
03/08/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	ES33 On 05-November-26			Bond Future	8.9921	9.1191	93.6367	93.0307	0
03/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8308.3300	7702.2600	8.3083	7.7023	0
03/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	ES33 On 04-February-27			Bond Future	9.0621	9.1955	95.4041	94.7866	0
03/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2907.5500	2290.0500	2.9076	2.2901	0
03/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	ES33 On 06-May-27			Bond Future	9.1133	9.2534	93.4981	92.8685	0
03/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1427.2300	2056.8000	1.4272	2.0568	0
03/08/2026	ES33 On 05-August-27			Bond Future	9.1822	9.3297	95.3032	94.6613	0
03/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	382.7400	0.0000	0.3827	0.0000	0
03/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	259.1500	0.0000	0.2592	0
03/08/2026	ES42 On 06-August-26			Bond Future	9.5342	9.6452	94.1730	93.3392	0
03/08/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19698.6700	18864.8700	19.6987	18.8649	0
03/08/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	ES42 On 05-November-26			Bond Future	9.5949	9.7094	91.6354	90.7866	0
03/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13670.6300	12821.7500	13.6706	12.8218	0
03/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	ES42 On 04-February-27			Bond Future	9.6548	9.7731	93.3651	92.5001	0
03/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4505.1500	3640.2000	4.5052	3.6402	0
03/08/2026	ES42 On 04-February-27	10.29	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
03/08/2026	ES42 On 06-May-27			Bond Future	9.7059	9.8281	90.9501	90.0683	0
03/08/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2792.2500	3674.0900	2.7923	3.6741	0
03/08/2026	ES42 On 05-August-27			Bond Future	9.7667	9.8931	92.7051	91.8060	0
03/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	523.0800	0.0000	0.5231	0.0000	0
03/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	376.0000	0.0000	0.3760	0
03/08/2026	GOVI On 06-August-26			GOVI	1393.9710	1383.1830	1393.9710	1,383.1830	73
03/08/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2049710.0000	1941830.0000	204.9710	194.1830	0
03/08/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	GOVI On 05-November-26			GOVI	1419.4520	1408.4750	1419.4520	1,408.4750	664
03/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1424520.0000	1314750.0000	142.4520	131.4750	0
03/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	GOVI On 04-February-27			GOVI	1445.9040	1434.7230	1445.9040	1,434.7230	0
03/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	769040.0000	657230.0000	76.9040	65.7230	0
03/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	GOVI On 06-May-27			GOVI	1474.1990	1462.8070	1474.1990	1,462.8070	0
03/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	471990.0000	358070.0000	47.1990	35.8070	0
03/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	GOVI On 05-August-27			GOVI	1502.0670	1490.4530	1502.0670	1,490.4530	0
03/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	370670.0000	254530.0000	37.0670	25.4530	0
03/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/08/2026	I258 On 06-August-26			Bond Future	132.9976	132.9808	132.9976	132.9808	0
03/08/2026	I258 On 06-August-26	112.95	Call	Bond Future	20047.5600	20030.8100	20.0476	20.0308	0
03/08/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	I258 On 05-November-26			Bond Future	135.4355	135.4190	135.4355	135.4190	0
03/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	20492.6904	20477.3765	20.4927	20.4774	0
03/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	7.1504	8.4065	0.0072	0.0084	0
03/08/2026	I258 On 04-February-27			Bond Future	135.0339	135.0168	135.0339	135.0168	0
03/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	16326.1980	16317.7460	16.3262	16.3177	0
03/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	192.2580	200.9060	0.1923	0.2009	0
03/08/2026	I258 On 06-May-27			Bond Future	137.7092	137.6919	137.7092	137.6919	0
03/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6401.9097	6416.5386	6.4019	6.4165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3472.6997	3504.6186	3.4727	3.5046	0
03/08/2026	I258 On 05-August-27			Bond Future	137.3430	137.3248	137.3430	137.3248	0
03/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4437.4339	4449.8740	4.4374	4.4499	0
03/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	6024.4339	6055.0940	6.0244	6.0551	0
03/08/2026	IGOV On 06-August-26			Index Future	453.3410	452.6690	453.3410	452.6690	0
03/08/2026	IGOV On 05-November-26			Index Future	461.7410	461.0590	461.7410	461.0590	258
03/08/2026	IGOV On 04-February-27			Index Future	470.4560	469.7620	470.4560	469.7620	0
03/08/2026	IGOV On 06-May-27			Index Future	479.7710	479.0660	479.7710	479.0660	0
03/08/2026	IGOV On 05-August-27			Index Future	488.9470	488.2260	488.9470	488.2260	0
03/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/08/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/08/2026	R033 On 06-August-26			Bond Future	8.2382	8.3693	112.5089	111.8153	2,846
03/08/2026	R033 On 06-August-26	10.25	Call	Bond Future	10054.6600	9361.0100	10.0547	9.3610	0
03/08/2026	R033 On 06-August-26	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R033 On 05-November-26			Bond Future	8.2814	8.4193	109.5025	108.7966	9,127
03/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5484.3400	4887.4900	5.4843	4.8875	0
03/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	258.6800	367.7900	0.2587	0.3678	0
03/08/2026	R033 On 04-February-27			Bond Future	8.3223	8.4677	111.5432	110.8240	0
03/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	2894.4500	2472.8500	2.8945	2.4729	0
03/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1282.2000	1579.7600	1.2822	1.5798	0
03/08/2026	R033 On 06-May-27			Bond Future	8.3442	8.4977	108.6838	107.9508	0
03/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1321.0500	1081.6400	1.3211	1.0816	0
03/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3330.7300	3824.3000	3.3307	3.8243	0
03/08/2026	R033 On 05-August-27			Bond Future	8.3838	8.5463	110.7572	110.0100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2826.7200	2438.1000	2.8267	2.4381	0
03/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	2108.2000	2466.7600	2.1082	2.4668	0
03/08/2026	R035 On 06-August-26			Bond Future	8.4632	8.5891	106.4418	105.6777	12,470
03/08/2026	R035 On 06-August-26	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	4,876
03/08/2026	R035 On 06-August-26	7.70	Put	Bond Future	4792.1300	5556.2100	4.7921	5.5562	0
03/08/2026	R035 On 06-August-26	7.90	Call	Bond Future	0.0000	0.0400	0.0000	0.0000	0
03/08/2026	R035 On 06-August-26	7.90	Put	Bond Future	3508.8000	4272.9200	3.5088	4.2729	0
03/08/2026	R035 On 06-August-26	7.95	Call	Bond Future	0.0100	0.1000	0.0000	0.0001	4,876
03/08/2026	R035 On 06-August-26	7.95	Put	Bond Future	3191.0700	3955.2400	3.1911	3.9552	0
03/08/2026	R035 On 06-August-26	8.29	Call	Bond Future	37.0700	27.5400	0.0371	0.0275	0
03/08/2026	R035 On 06-August-26	8.29	Put	Bond Future	1099.7300	1854.2800	1.0997	1.8543	0
03/08/2026	R035 On 06-August-26	8.34	Call	Bond Future	79.4500	51.1100	0.0795	0.0511	0
03/08/2026	R035 On 06-August-26	8.34	Put	Bond Future	833.8000	1569.5400	0.8338	1.5695	4,876
03/08/2026	R035 On 06-August-26	8.71	Call	Bond Future	1505.2000	931.1700	1.5052	0.9312	350
03/08/2026	R035 On 06-August-26	8.71	Put	Bond Future	14.4900	204.5400	0.0145	0.2045	0
03/08/2026	R035 On 06-August-26	8.79	Call	Bond Future	1971.4300	1310.1600	1.9714	1.3102	0
03/08/2026	R035 On 06-August-26	8.79	Put	Bond Future	3.6300	106.4400	0.0036	0.1064	0
03/08/2026	R035 On 06-August-26	9.13	Call	Bond Future	3963.0800	3202.1900	3.9631	3.2022	200
03/08/2026	R035 On 06-August-26	9.13	Put	Bond Future	0.0000	3.1900	0.0000	0.0032	0
03/08/2026	R035 On 06-August-26	9.21	Call	Bond Future	4425.0600	3662.2000	4.4251	3.6622	0
03/08/2026	R035 On 06-August-26	9.21	Put	Bond Future	0.0000	1.2200	0.0000	0.0012	350
03/08/2026	R035 On 06-August-26	9.22	Call	Bond Future	4482.6000	3719.6000	4.4826	3.7196	250
03/08/2026	R035 On 06-August-26	9.22	Put	Bond Future	0.0000	1.0800	0.0000	0.0011	0
03/08/2026	R035 On 06-August-26	9.39	Call	Bond Future	5454.2500	4690.2900	5.4543	4.6903	0
03/08/2026	R035 On 06-August-26	9.39	Put	Bond Future	0.0000	0.1200	0.0000	0.0001	0
03/08/2026	R035 On 06-August-26	9.63	Call	Bond Future	6804.7100	6040.6300	6.8047	6.0406	0
03/08/2026	R035 On 06-August-26	9.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
03/08/2026	R035 On 06-August-26	9.71	Call	Bond Future	7249.4000	6485.3200	7.2494	6.4853	0
03/08/2026	R035 On 06-August-26	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
03/08/2026	R035 On 06-August-26	9.72	Call	Bond Future	7304.8000	6540.7200	7.3048	6.5407	0
03/08/2026	R035 On 06-August-26	9.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
03/08/2026	R035 On 06-August-26	10.13	Call	Bond Future	9540.2200	8776.1400	9.5402	8.7761	0
03/08/2026	R035 On 06-August-26	10.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
03/08/2026	R035 On 06-August-26	10.22	Call	Bond Future	10021.6900	9257.6100	10.0217	9.2576	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	R035 On 06-August-26	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
03/08/2026	R035 On 06-August-26	11.06	Call	Bond Future	14361.0500	13596.9700	14.3611	13.5970	0
03/08/2026	R035 On 06-August-26	11.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R035 On 05-November-26			Bond Future	8.5091	8.6404	103.8661	103.0884	99,174
03/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	590.3700	445.6700	0.5904	0.4457	600
03/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3865.4600	4498.4300	3.8655	4.4984	0
03/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1649.2200	1324.5100	1.6492	1.3245	0
03/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1882.4300	2335.3900	1.8824	2.3354	600
03/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	2817.1500	2361.9300	2.8172	2.3619	200
03/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	1104.4300	1426.8800	1.1044	1.4269	0
03/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3530.1800	3016.4400	3.5302	3.0164	0
03/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	833.6200	1097.5500	0.8336	1.0976	600
03/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5053.7800	4449.9100	5.0538	4.4499	0
03/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	482.7400	656.5400	0.4827	0.6565	200
03/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	7538.1300	6849.3900	7.5381	6.8494	0
03/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	213.3500	302.2800	0.2134	0.3023	200
03/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	8702.1400	7988.6100	8.7021	7.9886	0
03/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	144.5700	208.7100	0.1446	0.2087	0
03/08/2026	R035 On 04-February-27			Bond Future	8.5544	8.6916	105.8016	105.0095	0
03/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	604.8700	474.9500	0.6049	0.4750	3,000
03/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5722.1200	6384.3000	5.7221	6.3843	0
03/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	781.6800	619.1400	0.7817	0.6191	500
03/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4916.0100	5545.5700	4.9160	5.5456	0
03/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1339.4300	1087.5200	1.3394	1.0875	3,000
03/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3423.0900	3963.2800	3.4231	3.9633	0
03/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1711.8500	1410.1900	1.7119	1.4102	500
03/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2848.0700	3338.5100	2.8481	3.3385	0
03/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	1898.5300	1574.3400	1.8985	1.5743	1,050
03/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2623.7300	3091.6400	2.6237	3.0916	0
03/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2642.8900	2241.7500	2.6429	2.2418	0
03/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1974.7700	2365.7300	1.9748	2.3657	500
03/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3292.9500	2837.5700	3.2930	2.8376	0
03/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1595.7700	1932.4900	1.5958	1.9325	3,000
03/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3603.0800	3125.2000	3.6031	3.1252	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1452.8600	1767.0800	1.4529	1.7671	1,050
03/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	3964.3600	3462.4800	3.9644	3.4625	0
03/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1307.6300	1597.8500	1.3076	1.5979	0
03/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	5748.6300	5156.7200	5.7486	5.1567	0
03/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	826.0100	1026.2000	0.8260	1.0262	1,050
03/08/2026	R035 On 06-May-27			Bond Future	8.5800	8.7232	103.3679	102.5605	0
03/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1095.0500	898.1000	1.0951	0.8981	500
03/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	5281.4900	5891.9700	5.2815	5.8920	0
03/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	1781.5100	1491.7100	1.7815	1.4917	500
03/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3673.4200	4191.0500	3.6734	4.1911	0
03/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2048.3500	1728.6200	2.0484	1.7286	500
03/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	3304.5900	3792.2900	3.3046	3.7923	0
03/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3210.8400	2784.8700	3.2108	2.7849	500
03/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	2253.1200	2634.5800	2.2531	2.6346	0
03/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3315.0900	2881.3200	3.3151	2.8813	0
03/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	2189.6000	2563.2600	2.1896	2.5633	500
03/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5197.8200	4652.2200	5.1978	4.6522	0
03/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1382.1700	1644.0000	1.3822	1.6440	500
03/08/2026	R035 On 05-August-27			Bond Future	8.6200	8.7699	105.3406	104.5175	0
03/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	1992.0600	1690.4300	1.9921	1.6904	500
03/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	4060.3400	4581.7800	4.0603	4.5818	0
03/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3258.1200	2840.9400	3.2581	2.8409	0
03/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2708.2000	3114.0900	2.7082	3.1141	0
03/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3351.8200	2927.4500	3.3518	2.9275	500
03/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2637.6600	3036.3600	2.6377	3.0364	0
03/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	5822.5300	5259.8300	5.8225	5.2598	0
03/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1527.9600	1788.3300	1.5280	1.7883	500
03/08/2026	R038 On 06-August-26			Bond Future	8.9139	9.0399	117.9825	117.0006	2,022
03/08/2026	R038 On 06-August-26	11.77	Call	Bond Future	19625.5600	18643.7300	19.6256	18.6437	0
03/08/2026	R038 On 06-August-26	11.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R038 On 05-November-26			Bond Future	8.9685	9.0993	114.6339	113.6346	4,558
03/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	12586.5200	11655.6400	12.5865	11.6556	0
03/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	158.5300	227.0000	0.1585	0.2270	0
03/08/2026	R038 On 04-February-27			Bond Future	9.0222	9.1580	116.7702	115.7522	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	5828.0300	5151.7300	5.8280	5.1517	0
03/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1583.2100	1924.8600	1.5832	1.9249	0
03/08/2026	R038 On 06-May-27			Bond Future	9.0633	9.2043	113.5719	112.5342	0
03/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2401.3300	2028.9600	2.4013	2.0290	0
03/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	5059.9400	5725.2200	5.0599	5.7252	0
03/08/2026	R038 On 05-August-27			Bond Future	9.1172	9.2639	115.7384	114.6808	0
03/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4187.2700	3668.3600	4.1873	3.6684	0
03/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3949.8600	4488.6300	3.9499	4.4886	0
03/08/2026	R053 On 06-August-26			Bond Future	9.1131	9.2239	129.2265	127.9044	4,383
03/08/2026	R053 On 06-August-26	8.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	530
03/08/2026	R053 On 06-August-26	8.10	Put	Bond Future	13274.6600	14596.7200	13.2747	14.5967	0
03/08/2026	R053 On 06-August-26	8.60	Call	Bond Future	0.0400	0.4700	0.0000	0.0005	0
03/08/2026	R053 On 06-August-26	8.60	Put	Bond Future	6445.2800	7767.7700	6.4453	7.7678	0
03/08/2026	R053 On 06-August-26	9.10	Call	Bond Future	609.5700	399.9600	0.6096	0.4000	530
03/08/2026	R053 On 06-August-26	9.10	Put	Bond Future	767.6200	1880.0700	0.7676	1.8801	530
03/08/2026	R053 On 06-August-26	9.60	Call	Bond Future	5640.0100	4369.3200	5.6400	4.3693	0
03/08/2026	R053 On 06-August-26	9.60	Put	Bond Future	0.5800	51.9500	0.0006	0.0520	530
03/08/2026	R053 On 06-August-26	12.28	Call	Bond Future	30115.2200	28793.1600	30.1152	28.7932	0
03/08/2026	R053 On 06-August-26	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R053 On 05-November-26			Bond Future	9.1568	9.2707	125.7032	124.3575	56,122
03/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	21134.2200	19865.7400	21.1342	19.8657	0
03/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	206.7800	283.9500	0.2068	0.2840	0
03/08/2026	R053 On 04-February-27			Bond Future	9.1993	9.3165	128.0457	126.6751	0
03/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	10831.7200	9846.9700	10.8317	9.8470	0
03/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	2059.2400	2445.1400	2.0592	2.4451	0
03/08/2026	R053 On 06-May-27			Bond Future	9.2324	9.3529	124.6900	123.2926	0
03/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	4062.3300	3532.0300	4.0623	3.5320	0
03/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	7810.8000	8677.8400	7.8108	8.6778	0
03/08/2026	R053 On 05-August-27			Bond Future	9.2739	9.3980	127.0687	125.6445	0
03/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	6573.6900	5873.6100	6.5737	5.8736	0
03/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	6502.9200	7227.0000	6.5029	7.2270	0
03/08/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
03/08/2026	R186 On 06-August-26	8.57	Call	Bond Future	9.7500	13.7900	0.0098	0.0138	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	R186 On 06-August-26	8.57	Put	Bond Future	9.7500	13.7900	0.0098	0.0138	0
03/08/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
03/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	27.0300	27.4600	0.0270	0.0275	0
03/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	27.0300	27.4600	0.0270	0.0275	0
03/08/2026	R202 On 06-August-26			Bond Future	302.0418	302.0030	302.0418	302.0030	594
03/08/2026	R202 On 06-August-26	278.86	Call	Bond Future	23181.7900	23142.9700	23.1818	23.1430	0
03/08/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R202 On 05-November-26			Bond Future	307.5788	307.5397	307.5788	307.5397	732
03/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	27118.7500	27079.6900	27.1188	27.0797	0
03/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R202 On 04-February-27			Bond Future	307.7741	307.7342	307.7741	307.7342	0
03/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	13044.1100	13004.2400	13.0441	13.0042	0
03/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R202 On 06-May-27			Bond Future	313.8704	313.8303	313.8704	313.8303	0
03/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	6880.4300	6840.3300	6.8804	6.8403	0
03/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R202 On 05-August-27			Bond Future	314.1962	314.1540	314.1962	314.1540	0
03/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	1226.1600	1184.0100	1.2262	1.1840	0
03/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R209 On 06-August-26			Bond Future	8.6232	8.7441	86.9564	86.2582	3,639
03/08/2026	R209 On 06-August-26	11.39	Call	Bond Future	14289.9100	13591.7200	14.2899	13.5917	0
03/08/2026	R209 On 06-August-26	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R209 On 05-November-26			Bond Future	8.6673	8.7926	85.3783	84.6677	44,674
03/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	8923.4800	8267.0700	8.9235	8.2671	0
03/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	132.2400	186.4900	0.1322	0.1865	0
03/08/2026	R209 On 04-February-27			Bond Future	8.7100	8.8401	86.9694	86.2455	0
03/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	817.6800	661.2500	0.8177	0.6613	3,237
03/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4732.0500	5299.5200	4.7321	5.2995	0
03/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3065.6600	2661.8200	3.0657	2.6618	0
03/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1681.5200	2001.5800	1.6815	2.0016	3,237
03/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4289.3000	3809.3600	4.2893	3.8094	0
03/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	1174.9500	1418.9100	1.1750	1.4189	0
03/08/2026	R209 On 06-May-27			Bond Future	8.7397	8.8748	85.5200	84.7821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1485.9700	1253.3000	1.4860	1.2533	4,620
03/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	4230.0700	4735.3100	4.2301	4.7353	0
03/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	1802.2800	1532.9700	1.8023	1.5330	0
03/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3637.7000	4106.3000	3.6377	4.1063	0
03/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	4660.1800	4183.1900	4.6602	4.1832	0
03/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1546.9800	1807.9000	1.5470	1.8079	4,620
03/08/2026	R209 On 05-August-27			Bond Future	8.7818	8.9223	87.1519	86.3998	0
03/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3214.4900	2833.7400	3.2145	2.8337	0
03/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2741.1800	3112.5300	2.7412	3.1125	0
03/08/2026	R210 On 06-August-26			Bond Future	270.2912	270.3055	270.2912	270.3055	174
03/08/2026	R210 On 06-August-26	259.84	Call	Bond Future	10451.2300	10465.4600	10.4512	10.4655	0
03/08/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R210 On 05-November-26			Bond Future	271.6508	271.6658	271.6508	271.6658	147
03/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18320.7900	18335.7800	18.3208	18.3358	0
03/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R210 On 04-February-27			Bond Future	276.7782	276.7935	276.7782	276.7935	300
03/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10748.1500	10763.4600	10.7482	10.7635	0
03/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R210 On 06-May-27			Bond Future	278.5884	278.6042	278.5884	278.6042	0
03/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7458.3800	7474.2100	7.4584	7.4742	0
03/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R210 On 05-August-27			Bond Future	283.9704	283.9860	283.9704	283.9860	0
03/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	7960.4000	7976.0300	7.9604	7.9760	0
03/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R213 On 06-August-26			Bond Future	7.9678	8.0989	99.4973	99.0171	18,788
03/08/2026	R213 On 06-August-26	9.69	Call	Bond Future	6081.1100	5600.9900	6.0811	5.6010	0
03/08/2026	R213 On 06-August-26	9.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R213 On 05-November-26			Bond Future	8.0081	8.1480	97.7468	97.2582	23,687
03/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2851.3300	2477.4400	2.8513	2.4774	0
03/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	293.8900	408.6200	0.2939	0.4086	0
03/08/2026	R213 On 04-February-27			Bond Future	8.0462	8.1963	99.5683	99.0706	33,457
03/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1436.8200	1191.1500	1.4368	1.1912	0
03/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1125.3700	1377.4100	1.1254	1.3774	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	R213 On 06-May-27			Bond Future	8.0519	8.2131	97.9643	97.4570	0
03/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	757.8000	607.6300	0.7578	0.6076	0
03/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2325.7600	2682.8300	2.3258	2.6828	0
03/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1580.1200	1330.9900	1.5801	1.3310	2,830
03/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1333.8300	1591.9400	1.3338	1.5919	0
03/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4180.8700	3787.0300	4.1809	3.7870	0
03/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	487.1400	600.5400	0.4871	0.6005	2,830
03/08/2026	R213 On 05-August-27			Bond Future	8.0796	8.2539	99.8341	99.3170	0
03/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1341.2700	1119.4900	1.3413	1.1195	1,200
03/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1728.0200	2023.3600	1.7280	2.0234	0
03/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1876.4800	1604.3200	1.8765	1.6043	0
03/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1311.8500	1556.8100	1.3119	1.5568	0
03/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2493.6000	2177.6800	2.4936	2.1777	0
03/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	1018.1600	1219.3600	1.0182	1.2194	1,200
03/08/2026	R214 On 06-August-26			Bond Future	9.1335	9.2443	81.9356	81.1910	9,850
03/08/2026	R214 On 06-August-26	11.97	Call	Bond Future	16309.7700	15565.1800	16.3098	15.5652	0
03/08/2026	R214 On 06-August-26	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R214 On 05-November-26			Bond Future	9.1842	9.2984	80.1211	79.3632	23,868
03/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	10919.5400	10216.4000	10.9195	10.2164	0
03/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	149.5800	204.3200	0.1496	0.2043	0
03/08/2026	R214 On 04-February-27			Bond Future	9.2350	9.3528	81.6141	80.8421	0
03/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	5536.5200	5006.7000	5.5365	5.0067	0
03/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1313.8800	1556.0400	1.3139	1.5560	0
03/08/2026	R214 On 06-May-27			Bond Future	9.2721	9.3935	79.9124	79.1255	0
03/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2097.6500	1819.3800	2.0977	1.8194	0
03/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4715.8200	5224.5100	4.7158	5.2245	0
03/08/2026	R214 On 05-August-27			Bond Future	9.3195	9.4448	81.4376	80.6355	0
03/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	3672.3600	3281.9100	3.6724	3.2819	0
03/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3669.2600	4080.9000	3.6693	4.0809	0
03/08/2026	R248 On 06-August-26			Bond Future	9.1883	9.2990	99.8325	98.8423	61,671
03/08/2026	R248 On 06-August-26	9.00	Call	Bond Future	52.9800	52.1600	0.0530	0.0522	0
03/08/2026	R248 On 06-August-26	9.00	Put	Bond Future	1773.5500	2762.9600	1.7736	2.7630	1,762
03/08/2026	R248 On 06-August-26	9.20	Call	Bond Future	573.2700	371.2900	0.5733	0.3713	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	R248 On 06-August-26	9.20	Put	Bond Future	467.4700	1255.7200	0.4675	1.2557	100
03/08/2026	R248 On 06-August-26	10.00	Call	Bond Future	6893.1400	5904.2800	6.8931	5.9043	0
03/08/2026	R248 On 06-August-26	10.00	Put	Bond Future	0.0000	1.3700	0.0000	0.0014	1,762
03/08/2026	R248 On 06-August-26	12.37	Call	Bond Future	22983.3100	21993.0800	22.9833	21.9931	0
03/08/2026	R248 On 06-August-26	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R248 On 05-November-26			Bond Future	9.2359	9.3498	97.2006	96.1926	287,059
03/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	16121.2700	15168.2200	16.1213	15.1682	0
03/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	145.4400	200.3700	0.1454	0.2004	0
03/08/2026	R248 On 04-February-27			Bond Future	9.2833	9.4007	99.0119	97.9852	0
03/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	8380.4500	7636.0300	8.3805	7.6360	0
03/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1508.7400	1791.0300	1.5087	1.7910	0
03/08/2026	R248 On 06-May-27			Bond Future	9.3180	9.4387	96.5087	95.4622	260
03/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3240.4300	2827.7500	3.2404	2.8278	0
03/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5631.4300	6265.3200	5.6314	6.2653	0
03/08/2026	R248 On 05-August-27			Bond Future	9.3619	9.4862	98.3505	97.2837	0
03/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	4977.1900	4452.9000	4.9772	4.4529	0
03/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4907.0200	5449.4700	4.9070	5.4495	0
03/08/2026	R2R9 On 06-August-26			Bond Future	9.0239	9.1499	109.9332	108.9594	8,547
03/08/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96813.6500	95839.8600	96.8137	95.8399	0
03/08/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R2R9 On 05-November-26			Bond Future	9.0788	9.2093	106.9432	105.9520	6,955
03/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95973.1500	94981.9200	95.9732	94.9819	0
03/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R2R9 On 04-February-27			Bond Future	9.1329	9.2681	108.9361	107.9265	0
03/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6811.2100	6092.9900	6.8112	6.0930	0
03/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1327.6100	1619.0700	1.3276	1.6191	0
03/08/2026	R2R9 On 06-May-27			Bond Future	9.1752	9.3153	106.0887	105.0595	0
03/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2463.6600	2089.1100	2.4637	2.0891	0
03/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5060.4400	5715.0800	5.0604	5.7151	0
03/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2801.6900	2390.9500	2.8017	2.3910	250
03/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4561.4300	5179.8800	4.5614	5.1799	0
03/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5744.8500	5112.2900	5.7449	5.1123	0
03/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2384.0100	2780.6400	2.3840	2.7806	250
03/08/2026	R2R9 On 05-August-27			Bond Future	9.2295	9.3749	108.1126	107.0636	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2731.1800	2346.7800	2.7312	2.3468	910
03/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5766.0300	6430.6700	5.7660	6.4307	0
03/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2964.7500	2556.9200	2.9648	2.5569	180
03/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5397.2400	6038.4500	5.3972	6.0385	0
03/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4214.9100	3699.4100	4.2149	3.6994	0
03/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3993.6200	4527.1600	3.9936	4.5272	0
03/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5358.8500	4766.4200	5.3589	4.7664	0
03/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3206.6700	3663.2800	3.2067	3.6633	910
03/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6055.6600	5423.9000	6.0557	5.4239	0
03/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2852.1600	3269.4400	2.8522	3.2694	180
03/08/2026	R4R2 On 06-August-26			Bond Future	9.1889	9.2998	111.3714	110.4153	4,560
03/08/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97954.1400	96997.9900	97.9541	96.9980	0
03/08/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R4R2 On 05-November-26			Bond Future	9.2437	9.3582	108.2814	107.3082	4,116
03/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97058.8200	96085.6000	97.0588	96.0856	0
03/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	R4R2 On 04-February-27			Bond Future	9.2976	9.4160	110.2993	109.3079	0
03/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8128.3700	7409.7000	8.1284	7.4097	0
03/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1437.5000	1710.1700	1.4375	1.7102	0
03/08/2026	R4R2 On 06-May-27			Bond Future	9.3409	9.4632	107.3525	106.3420	0
03/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2841.5800	2469.0200	2.8416	2.4690	0
03/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5733.4700	6371.3700	5.7335	6.3714	0
03/08/2026	R4R2 On 05-August-27			Bond Future	9.3949	9.5214	109.4004	108.3705	0
03/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4902.1700	4389.1300	4.9022	4.3891	0
03/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4533.1400	5050.0800	4.5331	5.0501	0
03/08/2026	RR87 On 06-August-26			Bond Future	7.1741	7.2573	100.9020	100.8726	0
03/08/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/08/2026	RR87 On 06-August-26	6.53	Put	Bond Future	227.9300	257.2800	0.2279	0.2573	0
03/08/2026	RR87 On 05-November-26			Bond Future	6.7008	6.9600	102.7268	102.6971	0
03/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0566	0.0121	0.0001	0.0000	0
03/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	164.1866	193.8121	0.1642	0.1938	0
03/08/2026	RR88 On 06-August-26			Bond Future	7.3814	7.4629	104.6346	104.5371	0
03/08/2026	RR88 On 06-August-26	6.79	Call	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
03/08/2026	RR88 On 06-August-26	6.79	Put	Bond Future	712.1700	809.7400	0.7122	0.8097	0
03/08/2026	RR88 On 05-November-26			Bond Future	7.3715	7.4720	105.9033	105.7985	0
03/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	25.9228	18.1533	0.0259	0.0182	0
03/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	719.6028	816.6633	0.7196	0.8167	0
03/08/2026	RR88 On 04-February-27			Bond Future	7.3196	7.4506	104.0363	103.9262	0
03/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	542.6368	471.7605	0.5426	0.4718	0
03/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	156.5068	195.7605	0.1565	0.1958	0
03/08/2026	RR88 On 06-May-27			Bond Future	7.0683	7.2545	106.0741	105.9620	0
03/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	597.7903	517.3889	0.5978	0.5174	0
03/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	104.8903	136.5389	0.1049	0.1365	0
03/08/2026	RR88 On 05-August-27			Bond Future	6.6122	6.9276	102.7920	102.6776	0
03/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	567.9081	474.8791	0.5679	0.4749	0
03/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	41.3681	62.7191	0.0414	0.0627	0
03/08/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/08/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0