



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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/02/2026 TO: 09/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	2029 On 05-February-26			Bond Future	140.11	140.1100	140.1100	140.1100	0.00
09/02/2026	2029 On 07-May-26			Bond Future	146.98	146.9290	146.9771	146.9290	4,593.00
09/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5157	5	5	5	0.00
09/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2029 On 06-August-26			Bond Future	149.64	149.5936	149.6428	149.5936	0.00
09/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5543	5	6	5	0.00
09/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2029 On 05-November-26			Bond Future	150.78	150.7278	150.7782	150.7278	0.00
09/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3218	3	3	3	0.00
09/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2029 On 04-February-27			Bond Future	153.42	153.3673	153.4190	153.3673	0.00
09/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3699	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2029 On 06-May-27			Bond Future	141.50	154.4623	141.5001	154.4623	0.00
09/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	0	1	0	1	0.00
09/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	11820	0	12	0	0.00
09/02/2026	2030 On 05-February-26			Bond Future	9.49	95.3789	95.3789	95.3789	0.00
09/02/2026	2030 On 07-May-26			Bond Future	7.15	104.8133	104.9547	104.8133	153,469.00
09/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	7028	7	7	7	0.00
09/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1894	2	2	2	1,000.00
09/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2527	2	3	2	0.00
09/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	582	1	1	1	1,000.00
09/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	76	0	0	0	0.00
09/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	39	0	0	0	1,000.00
09/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	380	0	0	0	0.00
09/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2030 On 06-August-26			Bond Future	7.15	102.6793	102.8233	102.6793	49,211.00
09/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	6137	6	6	6	0.00
09/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	790	1	1	1	1,000.00
09/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1944	2	2	2	1,000.00
09/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2877	3	3	3	0.00
09/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	131	0	0	0	1,000.00
09/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	245	0	0	0	0.00
09/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	609	1	1	1	0.00
09/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	18	0	0	0	0.00
09/02/2026	2030 On 05-November-26			Bond Future	7.16	104.4472	104.5939	104.4472	0.00
09/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3634	4	4	4	0.00
09/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	155	0	0	0	0.00
09/02/2026	2030 On 04-February-27			Bond Future	7.17	102.2448	102.3943	102.2448	0.00
09/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2184	2	2	2	0.00
09/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	454	0	0	0	0.00
09/02/2026	2030 On 06-May-27			Bond Future	11.04	103.9522	95.1869	103.9522	0.00
09/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	0	1	0	1	0.00
09/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	8780	1	9	1	0.00
09/02/2026	2031 On 05-February-26			Bond Future	111.76	111.7600	111.7600	111.7600	0.00
09/02/2026	2031 On 07-May-26			Bond Future	115.60	115.6105	115.5969	115.6105	1,580.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1765	2	2	2	0.00
09/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	8	0	0	0	0.00
09/02/2026	2031 On 06-August-26			Bond Future	115.28	115.2925	115.2787	115.2925	1,893.00
09/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1549	2	2	2	0.00
09/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	80	0	0	0	0.00
09/02/2026	2031 On 05-November-26			Bond Future	117.29	117.3047	117.2910	117.3047	0.00
09/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5801	6	6	6	0.00
09/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2031 On 04-February-27			Bond Future	116.89	116.9075	116.8938	116.9075	0.00
09/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1111	1	1	1	0.00
09/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	398	0	0	0	0.00
09/02/2026	2031 On 06-May-27			Bond Future	108.77	118.8904	108.7667	118.8904	0.00
09/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	0	2	0	2	0.00
09/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	8103	0	8	0	0.00
09/02/2026	2032 On 05-February-26			Bond Future	10.16	94.4304	94.4304	94.4304	0.00
09/02/2026	2032 On 07-May-26			Bond Future	7.64	103.6672	103.7939	103.6672	167,667.00
09/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	11091	11	11	11	0.00
09/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2032 On 06-August-26			Bond Future	7.66	105.5219	105.6511	105.5219	230.00
09/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10544	10	11	10	0.00
09/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	10	0	0	0	0.00
09/02/2026	2032 On 05-November-26			Bond Future	7.70	103.1817	103.3133	103.1817	0.00
09/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6391	6	6	6	0.00
09/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	188	0	0	0	0.00
09/02/2026	2032 On 04-February-27			Bond Future	7.74	104.9634	105.0975	104.9634	0.00
09/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3735	4	4	4	0.00
09/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	670	1	1	1	0.00
09/02/2026	2032 On 06-May-27			Bond Future	10.14	102.5611	93.7590	102.5611	0.00
09/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	21	2	0	2	0.00
09/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	8973	2	9	2	0.00
09/02/2026	2033 On 05-February-26			Bond Future	132.88	132.8800	132.8800	132.8800	0.00
09/02/2026	2033 On 07-May-26			Bond Future	145.18	145.0064	145.1769	145.0064	7,871.00
09/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	10017	10	10	10	0.00
09/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2033 On 06-August-26			Bond Future	147.81	147.6361	147.8100	147.6361	0.00
09/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13560	13	14	13	0.00
09/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2033 On 05-November-26			Bond Future	148.81	148.6340	148.8112	148.6340	0.00
09/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11551	11	12	11	0.00
09/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2033 On 04-February-27			Bond Future	151.42	151.2369	151.4176	151.2369	0.00
09/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8708	9	9	9	0.00
09/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2033 On 06-May-27			Bond Future	139.55	152.2007	139.5525	152.2007	0.00
09/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	1	0	1	0.00
09/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	11658	0	12	0	0.00
09/02/2026	2037 On 05-February-26			Bond Future	11.20	83.4137	83.4137	83.4137	0.00
09/02/2026	2037 On 07-May-26			Bond Future	8.36	103.0001	103.3313	103.0001	191,078.00
09/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	18249	18	18	18	0.00
09/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23784	23	24	23	0.00
09/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	16228	16	16	16	142.00
09/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7600	7	8	7	1,500.00
09/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	11088	11	11	11	0.00
09/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4549	4	5	4	1,500.00
09/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	45	0	0	0	0.00
09/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	10	0	0	0	1,500.00
09/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	172	0	0	0	0.00
09/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
09/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2037 On 06-August-26			Bond Future	8.41	100.5831	100.9203	100.5831	2,639.00
09/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19735	19	20	19	0.00
09/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17595	17	18	17	0.00
09/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14342	14	14	14	0.00
09/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10488	10	10	10	2,541.00
09/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	37	0	0	0	2,541.00
09/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	121	0	0	0	0.00
09/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	7	0	0	0	2,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	2	0	0	0	0.00
09/02/2026	2037 On 05-November-26			Bond Future	8.45	102.3148	102.6580	102.3148	0.00
09/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13508	13	14	13	0.00
09/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14623	14	15	14	0.00
09/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11387	11	11	11	0.00
09/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	7135	7	7	7	4,490.00
09/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	246	0	0	0	4,490.00
09/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	605	1	1	1	0.00
09/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	99	0	0	0	4,490.00
09/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	148	0	0	0	0.00
09/02/2026	2037 On 04-February-27			Bond Future	8.50	99.8249	100.1743	99.8249	0.00
09/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7284	7	7	7	0.00
09/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8849	9	9	9	0.00
09/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	6254	6	6	6	0.00
09/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2304	2	2	2	4,490.00
09/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1096	1	1	1	4,490.00
09/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2736	3	3	3	0.00
09/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	665	1	1	1	4,490.00
09/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	900	1	1	1	0.00
09/02/2026	2037 On 06-May-27			Bond Future	10.01	101.4913	93.0908	101.4913	0.00
09/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	299	3	0	3	0.00
09/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	9014	3	9	3	0.00
09/02/2026	2038 On 05-February-26			Bond Future	143.20	143.2000	143.2000	143.2000	0.00
09/02/2026	2038 On 07-May-26			Bond Future	162.38	162.0713	162.3826	162.0713	6,225.00
09/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	17853	18	18	18	0.00
09/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2038 On 06-August-26			Bond Future	163.14	162.8184	163.1354	162.8184	0.00
09/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	18415	18	18	18	0.00
09/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2038 On 05-November-26			Bond Future	165.98	165.6606	165.9836	165.6606	0.00
09/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	19674	19	20	19	0.00
09/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2038 On 04-February-27			Bond Future	166.67	166.3364	166.6654	166.3364	0.00
09/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	12835	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2038 On 06-May-27			Bond Future	155.20	169.1584	155.2006	169.1584	0.00
09/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	3	0	3	0.00
09/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	10899	0	11	0	0.00
09/02/2026	2040 On 05-February-26			Bond Future	11.49	83.1204	83.1204	83.1204	0.00
09/02/2026	2040 On 07-May-26			Bond Future	8.64	105.1522	105.3659	105.1522	57,661.00
09/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20940	21	21	21	0.00
09/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	24062	24	24	24	0.00
09/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21231	21	21	21	0.00
09/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	17632	17	18	17	0.00
09/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14976	15	15	15	1,460.00
09/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	25744	26	26	26	0.00
09/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	23004	23	23	23	0.00
09/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1347	1	1	1	27,500.00
09/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1249	1	1	1	0.00
09/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	1	0	0	0	0.00
09/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
09/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	6	0	0	0	0.00
09/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
09/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2040 On 06-August-26			Bond Future	8.69	102.5231	102.7407	102.5231	41,462.00
09/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	23308	23	23	23	0.00
09/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	2	0	0	0	0.00
09/02/2026	2040 On 05-November-26			Bond Future	8.74	104.2880	104.5096	104.2880	0.00
09/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	16322	16	16	16	0.00
09/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	17554	17	18	17	0.00
09/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13998	14	14	14	0.00
09/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	9269	9	9	9	2,300.00
09/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	261	0	0	0	2,300.00
09/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	600	1	1	1	0.00
09/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	92	0	0	0	2,300.00
09/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	138	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2040 On 04-February-27			Bond Future	8.79	101.5818	101.8075	101.5818	0.00
09/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	9130	9	9	9	0.00
09/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	10579	10	11	10	0.00
09/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7570	7	8	7	0.00
09/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2782	3	3	3	2,300.00
09/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1088	1	1	1	2,300.00
09/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	2878	3	3	3	0.00
09/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	661	1	1	1	2,300.00
09/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	839	1	1	1	0.00
09/02/2026	2040 On 06-May-27			Bond Future	10.11	103.2773	94.5911	103.2773	0.00
09/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	542	3	1	3	0.00
09/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	9317	3	9	3	0.00
09/02/2026	2043 On 05-February-26			Bond Future	109.66	109.6600	109.6600	109.6600	0.00
09/02/2026	2043 On 07-May-26			Bond Future	126.59	126.4582	126.5909	126.4582	0.00
09/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	14891	15	15	15	0.00
09/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2043 On 06-August-26			Bond Future	126.04	125.9072	126.0424	125.9072	3,416.00
09/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	15162	15	15	15	0.00
09/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2043 On 05-November-26			Bond Future	128.24	128.1046	128.2424	128.1046	0.00
09/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	15403	15	15	15	0.00
09/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2043 On 04-February-27			Bond Future	127.60	127.4601	127.6007	127.4601	0.00
09/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	10031	10	10	10	0.00
09/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	60	0	0	0	0.00
09/02/2026	2043 On 06-May-27			Bond Future	118.71	129.6218	118.7087	129.6218	0.00
09/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	183	4	0	4	0.00
09/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	8954	2	9	2	0.00
09/02/2026	2044 On 05-February-26			Bond Future	11.56	79.1527	79.1527	79.1527	0.00
09/02/2026	2044 On 07-May-26			Bond Future	8.83	101.3613	101.7290	101.3613	110,372.00
09/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	21777	21	22	21	0.00
09/02/2026	2044 On 07-May-26		Call	Bond Future	2831.01	2.6258	2.8310	2.6258	0.00
09/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	9651	9	10	9	0.00
09/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	55	0	0	0	15,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2044 On 07-May-26		Put	Bond Future	1101.99	1.2644	1.1020	1.2644	0.00
09/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2044 On 06-August-26			Bond Future	8.88	98.7897	99.1641	98.7897	7,681.00
09/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	24837	24	25	24	0.00
09/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	2	0	0	0	0.00
09/02/2026	2044 On 05-November-26			Bond Future	8.93	100.4904	100.8715	100.4904	0.00
09/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	18039	18	18	18	0.00
09/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	141	0	0	0	0.00
09/02/2026	2044 On 04-February-27			Bond Future	8.98	97.8437	98.2316	97.8437	0.00
09/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	10446	10	10	10	0.00
09/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	983	1	1	1	0.00
09/02/2026	2044 On 06-May-27			Bond Future	10.15	99.4768	91.2656	99.4768	0.00
09/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	798	4	1	4	0.00
09/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	9114	4	9	4	0.00
09/02/2026	2046 On 05-February-26			Bond Future	121.65	121.6500	121.6500	121.6500	0.00
09/02/2026	2046 On 07-May-26			Bond Future	144.64	143.7874	144.6381	143.7874	18,662.00
09/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	19688	19	20	19	0.00
09/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2046 On 06-August-26			Bond Future	147.26	146.3951	147.2614	146.3951	0.00
09/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	24881	24	25	24	0.00
09/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2046 On 05-November-26			Bond Future	147.51	146.6292	147.5107	146.6292	0.00
09/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	22031	21	22	21	0.00
09/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2046 On 04-February-27			Bond Future	150.09	149.1963	150.0937	149.1963	0.00
09/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	19004	18	19	18	0.00
09/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2046 On 06-May-27			Bond Future	137.51	149.3705	137.5061	149.3705	0.00
09/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
09/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	11484	0	11	0	0.00
09/02/2026	2050 On 05-February-26			Bond Future	122.82	122.8200	122.8200	122.8200	0.00
09/02/2026	2050 On 07-May-26			Bond Future	147.96	147.9784	147.9614	147.9784	17,275.00
09/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	23891	24	24	24	0.00
09/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	2050 On 06-August-26			Bond Future	148.20	148.2202	148.2031	148.2202	0.00
09/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	24933	25	25	25	0.00
09/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2050 On 05-November-26			Bond Future	150.79	150.8077	150.7907	150.8077	0.00
09/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	26951	27	27	27	0.00
09/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2050 On 04-February-27			Bond Future	150.95	150.9692	150.9522	150.9692	0.00
09/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	18562	19	19	19	0.00
09/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
09/02/2026	2050 On 06-May-27			Bond Future	140.55	153.5294	140.5531	153.5294	0.00
09/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	3	0	3	0.00
09/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	9907	0	10	0	0.00
09/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	AL37 On 05-February-26			Index Future	1273.44	1273.4360	1273.4360	1273.4360	0.00
09/02/2026	AL37 On 07-May-26			Index Future	1299.06	1297.4680	1299.0620	1297.4680	0.00
09/02/2026	AL37 On 06-August-26			Index Future	1322.06	1320.4340	1322.0590	1320.4340	0.00
09/02/2026	AL37 On 05-November-26			Index Future	1345.11	1343.4420	1345.1050	1343.4420	0.00
09/02/2026	AL37 On 04-February-27			Index Future	1368.38	1366.6760	1368.3770	1366.6760	0.00
09/02/2026	AL37 On 06-May-27			Index Future	1392.05	1390.3120	1392.0520	1390.3120	0.00
09/02/2026	AL7T On 05-February-26			Index Future	1655.67	1655.6690	1655.6690	1655.6690	0.00
09/02/2026	AL7T On 07-May-26			Index Future	1691.45	1686.5140	1691.4500	1686.5140	0.00
09/02/2026	AL7T On 06-August-26			Index Future	1721.39	1716.3670	1721.3940	1716.3670	0.00
09/02/2026	AL7T On 05-November-26			Index Future	1751.40	1746.2730	1751.4000	1746.2730	0.00
09/02/2026	AL7T On 04-February-27			Index Future	1781.70	1776.4740	1781.7010	1776.4740	0.00
09/02/2026	AL7T On 06-May-27			Index Future	1812.53	1807.1970	1812.5260	1807.1970	0.00
09/02/2026	ALBI On 05-February-26			Index Future	1397.71	1397.7070	1397.7070	1397.7070	0.00
09/02/2026	ALBI On 07-May-26			Index Future	1430.86	1427.2760	1430.8580	1427.2760	75.00
09/02/2026	ALBI On 06-August-26			Index Future	1456.19	1452.5400	1456.1880	1452.5400	0.00
09/02/2026	ALBI On 05-November-26			Index Future	1481.57	1477.8500	1481.5720	1477.8500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	ALBI On 04-February-27			Index Future	1507.20	1503.4080	1507.2040	1503.4080	0.00
09/02/2026	ALBI On 06-May-27			Index Future	1504.90	1529.4080	1504.8950	1529.4080	0.00
09/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	ES33 On 05-February-26			Bond Future	11.49	83.1955	83.1955	83.1955	0.00
09/02/2026	ES33 On 07-May-26			Bond Future	8.53	95.4069	95.6543	95.4069	0.00
09/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14774	15	15	15	0.00
09/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
09/02/2026	ES33 On 06-August-26			Bond Future	8.58	97.1371	97.3890	97.1371	0.00
09/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15520	15	16	15	0.00
09/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
09/02/2026	ES33 On 05-November-26			Bond Future	8.65	95.0413	95.2979	95.0413	0.00
09/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9969	10	10	10	0.00
09/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
09/02/2026	ES33 On 04-February-27			Bond Future	8.73	96.7040	96.9652	96.7040	0.00
09/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4469	4	4	4	0.00
09/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
09/02/2026	ES33 On 06-May-27			Bond Future	10.74	94.4365	86.4982	94.4365	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
09/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	8427	0	8	0	0.00
09/02/2026	ES42 On 05-February-26			Bond Future	11.85	78.5997	78.5997	78.5997	0.00
09/02/2026	ES42 On 07-May-26			Bond Future	9.05	95.4742	95.8116	95.4742	0.00
09/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	21170	21	21	21	0.00
09/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
09/02/2026	ES42 On 06-August-26			Bond Future	9.10	97.2055	97.5491	97.2055	0.00
09/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	23075	23	23	23	0.00
09/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
09/02/2026	ES42 On 05-November-26			Bond Future	9.16	94.6387	94.9885	94.6387	0.00
09/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	17024	17	17	17	0.00
09/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
09/02/2026	ES42 On 04-February-27			Bond Future	9.22	96.2931	96.6494	96.2931	0.00
09/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7789	7	8	7	0.00
09/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
09/02/2026	ES42 On 06-May-27			Bond Future	10.47	93.5452	85.6165	93.5452	0.00
09/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
09/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8126	0	8	0	0.00
09/02/2026	GOVI On 05-February-26			GOVI	1371.68	1371.6830	1371.6830	1371.6830	0.00
09/02/2026	GOVI On 07-May-26			GOVI	1404.37	1400.7910	1404.3690	1400.7910	643.00
09/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2273690	224	227	224	0.00
09/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
09/02/2026	GOVI On 06-August-26			GOVI	1429.23	1425.5860	1429.2300	1425.5860	0.00
09/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2402300	237	240	237	0.00
09/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
09/02/2026	GOVI On 05-November-26			GOVI	1454.14	1450.4260	1454.1440	1450.4260	0.00
09/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1771440	173	177	173	0.00
09/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
09/02/2026	GOVI On 04-February-27			GOVI	1479.30	1475.5100	1479.3020	1475.5100	0.00
09/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1103020	107	110	107	0.00
09/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
09/02/2026	GOVI On 06-May-27			GOVI	1504.90	1501.0280	1504.8950	1501.0280	0.00
09/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	778950	74	78	74	0.00
09/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2026	I258 On 05-February-26			Bond Future	111.65	111.6500	111.6500	111.6500	0.00
09/02/2026	I258 On 07-May-26			Bond Future	134.05	133.3843	134.0517	133.3843	0.00
09/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	20322	20	20	20	0.00
09/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
09/02/2026	I258 On 06-August-26			Bond Future	133.64	132.9589	133.6385	132.9589	0.00
09/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	20689	20	21	20	0.00
09/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
09/02/2026	I258 On 05-November-26			Bond Future	135.97	135.2795	135.9714	135.2795	0.00
09/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	21024	20	21	20	0.00
09/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	2	0	0	0	0.00
09/02/2026	I258 On 04-February-27			Bond Future	135.47	134.7607	135.4650	134.7607	0.00
09/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	16643	16	17	16	0.00
09/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	78	0	0	0	0.00
09/02/2026	I258 On 06-May-27			Bond Future	126.04	137.3779	126.0423	137.3779	0.00
09/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	990	6	1	6	0.00
09/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	9728	3	10	3	0.00
09/02/2026	IGOV On 05-February-26			Index Future	438.77	438.7740	438.7740	438.7740	0.00
09/02/2026	IGOV On 07-May-26			Index Future	447.82	449.1250	447.8170	449.1250	248.00
09/02/2026	IGOV On 06-August-26			Index Future	455.85	457.1830	455.8520	457.1830	0.00
09/02/2026	IGOV On 05-November-26			Index Future	463.91	465.2560	463.9050	465.2560	0.00
09/02/2026	IGOV On 04-February-27			Index Future	472.04	473.4060	472.0350	473.4060	0.00
09/02/2026	IGOV On 06-May-27			Index Future	480.31	481.6990	480.3070	481.6990	0.00
09/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/02/2026	R033 On 05-February-26			Bond Future	10.49	101.2098	101.2098	101.2098	0.00
09/02/2026	R033 On 07-May-26			Bond Future	7.75	112.8393	112.9895	112.8393	9,464.00
09/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13709	14	14	14	0.00
09/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	7	0	0	0	0.00
09/02/2026	R033 On 06-August-26			Bond Future	7.77	114.8582	115.0112	114.8582	223.00
09/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12693	13	13	13	0.00
09/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	136	0	0	0	0.00
09/02/2026	R033 On 05-November-26			Bond Future	7.81	111.7967	111.9526	111.7967	0.00
09/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8376	8	8	8	0.00
09/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	701	1	1	1	0.00
09/02/2026	R033 On 04-February-27			Bond Future	7.86	113.7268	113.8857	113.7268	0.00
09/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5533	5	6	5	0.00
09/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1579	2	2	2	0.00
09/02/2026	R033 On 06-May-27			Bond Future	10.01	110.9198	101.0429	110.9198	0.00
09/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	271	3	0	3	0.00
09/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	9922	3	10	3	0.00
09/02/2026	R035 On 05-February-26			Bond Future	10.79	93.0945	93.0945	93.0945	0.00
09/02/2026	R035 On 07-May-26			Bond Future	8.05	106.5693	106.8728	106.5693	106,120.00
09/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	16213	16	16	16	0.00
09/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3428	3	3	3	0.00
09/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4764	4	5	4	1,000.00
09/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	7114	7	7	7	0.00
09/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	2092	2	2	2	1,000.00
09/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	15172	15	15	15	0.00
09/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9622	9	10	9	250.00
09/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12394	12	12	12	0.00
09/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12502	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9735	9	10	9	200.00
09/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15434	15	15	15	0.00
09/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12774	12	13	12	0.00
09/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	10016	10	10	10	350.00
09/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	15067	15	15	15	0.00
09/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
09/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	2	0	0	0	350.00
09/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	12	0	0	0	0.00
09/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
09/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	3	0	0	0	200.00
09/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	14	0	0	0	0.00
09/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	3	0	0	0	250.00
09/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	14	0	0	0	0.00
09/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	562	1	1	1	0.00
09/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
09/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	142	0	0	0	0.00
09/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	46	0	0	0	1,000.00
09/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	275	0	0	0	16,000.00
09/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R035 On 06-August-26			Bond Future	8.08	108.4761	108.7850	108.4761	156.00
09/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16708	16	17	16	0.00
09/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2281	2	2	2	1,000.00
09/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4723	4	5	4	1,000.00
09/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7948	8	8	8	0.00
09/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9682	9	10	9	0.00
09/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6972	7	7	7	0.00
09/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4308	4	4	4	350.00
09/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12406	12	12	12	0.00
09/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	9249	9	9	9	0.00
09/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	7026	7	7	7	250.00
09/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6538	6	7	6	200.00
09/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11930	12	12	12	0.00
09/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9736	9	10	9	0.00
09/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	88	0	0	0	250.00
09/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	200	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	47	0	0	0	200.00
09/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	101	0	0	0	200.00
09/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	232	0	0	0	0.00
09/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	41	0	0	0	250.00
09/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	203	0	0	0	350.00
09/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	474	1	0	1	0.00
09/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	89	0	0	0	350.00
09/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	150	0	0	0	1,000.00
09/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	412	0	0	0	0.00
09/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1001	1	1	1	0.00
09/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	4	0	0	0	0.00
09/02/2026	R035 On 05-November-26			Bond Future	8.13	105.8459	106.1605	105.8459	0.00
09/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	11003	11	11	11	0.00
09/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9819	10	10	10	0.00
09/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	7248	7	7	7	0.00
09/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4742	5	5	5	200.00
09/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5577	5	6	5	0.00
09/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1322	1	1	1	600.00
09/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3210	3	3	3	0.00
09/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1149	1	1	1	600.00
09/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2302	2	2	2	0.00
09/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	586	1	1	1	600.00
09/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	382	0	0	0	200.00
09/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	735	1	1	1	0.00
09/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	200	0	0	0	200.00
09/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	151	0	0	0	0.00
09/02/2026	R035 On 04-February-27			Bond Future	8.18	107.6741	107.9944	107.6741	0.00
09/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5694	5	6	5	0.00
09/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	845	1	1	1	0.00
09/02/2026	R035 On 06-May-27			Bond Future	9.91	104.9757	96.1842	104.9757	0.00
09/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	169	2	0	2	0.00
09/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	9245	3	9	3	0.00
09/02/2026	R038 On 05-February-26			Bond Future	11.44	100.2853	100.2853	100.2853	0.00
09/02/2026	R038 On 07-May-26			Bond Future	8.46	118.6706	119.1044	118.6706	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	21255	21	21	21	0.00
09/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R038 On 06-August-26			Bond Future	8.51	120.7938	121.2355	120.7938	0.00
09/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	22882	22	23	22	0.00
09/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	3	0	0	0	0.00
09/02/2026	R038 On 05-November-26			Bond Future	8.56	117.3936	117.8431	117.3936	0.00
09/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15764	15	16	15	0.00
09/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	127	0	0	0	0.00
09/02/2026	R038 On 04-February-27			Bond Future	8.62	119.4202	119.8778	119.4202	0.00
09/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	8339	8	8	8	0.00
09/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	987	1	1	1	0.00
09/02/2026	R038 On 06-May-27			Bond Future	10.11	117.5062	106.1760	117.5062	0.00
09/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	416	4	0	4	0.00
09/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	10471	3	10	3	0.00
09/02/2026	R053 On 05-February-26			Bond Future	11.49	105.3338	105.3338	105.3338	0.00
09/02/2026	R053 On 07-May-26			Bond Future	8.69	131.0782	131.6141	131.0782	74,998.00
09/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	30839	30	31	30	0.00
09/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R053 On 06-August-26			Bond Future	8.73	133.4233	133.9691	133.4233	0.00
09/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	34862	34	35	34	0.00
09/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	4	0	0	0	0.00
09/02/2026	R053 On 05-November-26			Bond Future	8.77	129.8627	130.4181	129.8627	0.00
09/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	25844	25	26	25	0.00
09/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	202	0	0	0	0.00
09/02/2026	R053 On 04-February-27			Bond Future	8.82	132.1046	132.6699	132.1046	0.00
09/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	14748	14	15	14	0.00
09/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1351	1	1	1	0.00
09/02/2026	R053 On 06-May-27			Bond Future	9.86	128.4548	117.7206	128.4548	0.00
09/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	1481	5	1	5	0.00
09/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	12199	5	12	5	0.00
09/02/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
09/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
09/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	77	0	0	0	0.00
09/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	77	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
09/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	75	0	0	0	0.00
09/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	75	0	0	0	0.00
09/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
09/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	46	0	0	0	0.00
09/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	46	0	0	0	0.00
09/02/2026	R202 On 05-February-26			Bond Future	277.82	277.8200	277.8200	277.8200	0.00
09/02/2026	R202 On 07-May-26			Bond Future	301.88	301.7148	301.8822	301.7148	772.00
09/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24332	24	24	24	0.00
09/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R202 On 06-August-26			Bond Future	301.96	301.7884	301.9592	301.7884	253.00
09/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	23099	23	23	23	0.00
09/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R202 On 05-November-26			Bond Future	307.23	307.0569	307.2313	307.0569	0.00
09/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26771	27	27	27	0.00
09/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R202 On 04-February-27			Bond Future	307.13	306.9506	307.1290	306.9506	0.00
09/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12399	12	12	12	0.00
09/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R202 On 06-May-27			Bond Future	285.98	312.1457	285.9832	312.1457	0.00
09/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	5	0	5	0.00
09/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	21007	0	21	0	0.00
09/02/2026	R209 On 05-February-26			Bond Future	10.93	74.0118	74.0118	74.0118	0.00
09/02/2026	R209 On 07-May-26			Bond Future	8.21	87.3401	87.6271	87.3401	41,729.00
09/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15457	15	15	15	0.00
09/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R209 On 06-August-26			Bond Future	8.24	88.9028	89.1949	88.9028	3,673.00
09/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16531	16	17	16	0.00
09/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	2	0	0	0	0.00
09/02/2026	R209 On 05-November-26			Bond Future	8.29	87.2843	87.5818	87.2843	0.00
09/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	11145	11	11	11	0.00
09/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	151	0	0	0	0.00
09/02/2026	R209 On 04-February-27			Bond Future	8.34	88.7917	89.0945	88.7917	0.00
09/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5959	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4531	4	5	4	0.00
09/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1206	1	1	1	3,237.00
09/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1022	1	1	1	3,237.00
09/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	2995	3	3	3	0.00
09/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	720	1	1	1	0.00
09/02/2026	R209 On 06-May-27			Bond Future	9.81	87.1273	79.8734	87.1273	0.00
09/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	266	2	0	2	0.00
09/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	7748	3	8	3	0.00
09/02/2026	R210 On 05-February-26			Bond Future	253.10	253.1000	253.1000	253.1000	0.00
09/02/2026	R210 On 07-May-26			Bond Future	260.88	260.8539	260.8754	260.8539	1,191.00
09/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5475	5	5	5	0.00
09/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R210 On 06-August-26			Bond Future	265.61	265.5846	265.6068	265.5846	0.00
09/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5767	6	6	6	0.00
09/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R210 On 05-November-26			Bond Future	266.72	266.7016	266.7248	266.7016	0.00
09/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13395	13	13	13	0.00
09/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R210 On 04-February-27			Bond Future	271.40	271.3714	271.3956	271.3714	0.00
09/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5366	5	5	5	0.00
09/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R210 On 06-May-27			Bond Future	249.35	272.3343	249.3529	272.3343	0.00
09/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	0	1	0	1	0.00
09/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	21777	0	22	0	0.00
09/02/2026	R213 On 05-February-26			Bond Future	9.89	91.8702	91.8702	91.8702	0.00
09/02/2026	R213 On 07-May-26			Bond Future	7.42	99.6113	99.7169	99.6113	69,337.00
09/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8873	9	9	9	0.00
09/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R213 On 06-August-26			Bond Future	7.43	101.3936	101.5011	101.3936	0.00
09/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	8099	8	8	8	0.00
09/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	14	0	0	0	0.00
09/02/2026	R213 On 05-November-26			Bond Future	7.46	99.5920	99.7016	99.5920	0.00
09/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4698	5	5	5	0.00
09/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	186	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R213 On 04-February-27			Bond Future	7.49	101.3125	101.4243	101.3125	0.00
09/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2768	3	3	3	0.00
09/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	601	1	1	1	0.00
09/02/2026	R213 On 06-May-27			Bond Future	10.35	99.4590	91.0267	99.4590	0.00
09/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	5	1	0	1	0.00
09/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	8510	1	9	1	0.00
09/02/2026	R214 On 05-February-26			Bond Future	11.26	68.7751	68.7751	68.7751	0.00
09/02/2026	R214 On 07-May-26			Bond Future	8.63	83.3228	83.6232	83.3228	39,563.00
09/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	17680	17	18	17	0.00
09/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R214 On 06-August-26			Bond Future	8.68	84.8136	85.1196	84.8136	0.00
09/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	19496	19	19	19	0.00
09/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	3	0	0	0	0.00
09/02/2026	R214 On 05-November-26			Bond Future	8.72	82.9797	83.2911	82.9797	0.00
09/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	14077	14	14	14	0.00
09/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	137	0	0	0	0.00
09/02/2026	R214 On 04-February-27			Bond Future	8.78	84.4131	84.7301	84.4131	0.00
09/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	8083	8	8	8	0.00
09/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	744	1	1	1	0.00
09/02/2026	R214 On 06-May-27			Bond Future	9.94	82.5299	75.7049	82.5299	0.00
09/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	641	3	1	3	0.00
09/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	7467	3	7	3	0.00
09/02/2026	R248 On 05-February-26			Bond Future	11.46	82.3075	82.3075	82.3075	0.00
09/02/2026	R248 On 07-May-26			Bond Future	8.82	100.7313	101.0795	100.7313	282,857.00
09/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	22599	22	23	22	0.00
09/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	3974	4	4	4	0.00
09/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	122	0	0	0	1,620.00
09/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	947	1	1	1	1,620.00
09/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	3898	4	4	4	0.00
09/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	508	1	1	1	0.00
09/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	2066	2	2	2	0.00
09/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	5258	6	5	6	0.00
09/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	494	1	0	1	1,620.00
09/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R248 On 06-August-26			Bond Future	8.86	102.5335	102.8880	102.5335	0.00
09/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	26042	26	26	26	0.00
09/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	3	0	0	0	0.00
09/02/2026	R248 On 05-November-26			Bond Future	8.90	99.8644	100.2252	99.8644	0.00
09/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	19160	19	19	19	0.00
09/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	159	0	0	0	0.00
09/02/2026	R248 On 04-February-27			Bond Future	8.96	101.5891	101.9564	101.5891	0.00
09/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10922	11	11	11	0.00
09/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1106	1	1	1	0.00
09/02/2026	R248 On 06-May-27			Bond Future	10.03	98.8522	90.6137	98.8522	0.00
09/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	1122	4	1	4	0.00
09/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	9408	4	9	4	0.00
09/02/2026	R2R9 On 05-February-26			Bond Future	9.55	105.9892	105.9892	105.9892	0.00
09/02/2026	R2R9 On 07-May-26			Bond Future	8.58	110.7776	111.1226	110.7776	0.00
09/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	100273	100	100	100	0.00
09/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R2R9 On 06-August-26			Bond Future	8.62	112.7596	113.1107	112.7596	0.00
09/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99991	100	100	100	0.00
09/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R2R9 On 05-November-26			Bond Future	8.68	109.7249	110.0824	109.7249	0.00
09/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	99112	99	99	99	0.00
09/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R2R9 On 04-February-27			Bond Future	8.74	111.6193	111.9832	111.6193	0.00
09/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8959	9	9	9	0.00
09/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	428	0	0	0	0.00
09/02/2026	R2R9 On 06-May-27			Bond Future	10.13	108.5087	99.3319	108.5087	0.00
09/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	521	3	1	3	0.00
09/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	9875	4	10	4	0.00
09/02/2026	R4R2 On 05-February-26			Bond Future	9.79	106.3655	106.3655	106.3655	0.00
09/02/2026	R4R2 On 07-May-26			Bond Future	8.74	112.6070	112.9450	112.6070	2,021.00
09/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101856	102	102	102	0.00
09/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R4R2 On 06-August-26			Bond Future	8.78	114.6217	114.9657	114.6217	0.00
09/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101548	101	102	101	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R4R2 On 05-November-26			Bond Future	8.84	111.4932	111.8434	111.4932	0.00
09/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100621	100	101	100	0.00
09/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
09/02/2026	R4R2 On 04-February-27			Bond Future	8.89	113.4180	113.7746	113.4180	0.00
09/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10581	10	11	10	0.00
09/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	415	0	0	0	0.00
09/02/2026	R4R2 On 06-May-27			Bond Future	10.16	110.2115	100.8726	110.2115	0.00
09/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	765	4	1	4	0.00
09/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	10137	4	10	4	0.00
09/02/2026	RR87 On 05-February-26			Bond Future	6.91	105.2849	105.2849	105.2849	0.00
09/02/2026	RR87 On 07-May-26			Bond Future	6.70	103.0713	103.0867	103.0713	0.00
09/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	94	0	0	0	0.00
09/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	32	0	0	0	0.00
09/02/2026	RR87 On 06-August-26			Bond Future	6.36	101.1728	101.1894	101.1728	0.00
09/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	96	0	0	0	0.00
09/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	37	0	0	0	0.00
09/02/2026	RR87 On 05-November-26			Bond Future	4.91	102.9147	102.9318	102.9147	0.00
09/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	48	0	0	0	0.00
09/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	7	0	0	0	0.00
09/02/2026	RR88 On 05-February-26			Bond Future	6.89	108.5801	108.5801	108.5801	0.00
09/02/2026	RR88 On 07-May-26			Bond Future	6.80	106.4058	106.4321	106.4058	0.00
09/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	207	0	0	0	0.00
09/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	149	0	0	0	0.00
09/02/2026	RR88 On 06-August-26			Bond Future	6.73	105.3946	105.4196	105.3946	0.00
09/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	296	0	0	0	0.00
09/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	224	0	0	0	0.00
09/02/2026	RR88 On 05-November-26			Bond Future	6.65	106.6323	106.6595	106.6323	0.00
09/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	310	0	0	0	0.00
09/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	247	0	0	0	0.00
09/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00