



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: 04/03/2026 TO: 04/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/03/2026	2029 On 07-May-26			Bond Future	147.39		147.4422	147.3857	147.4422	4,468.00
04/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	5566		6	6	6	0.00
04/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
04/03/2026	2029 On 06-August-26			Bond Future	150.05		150.1059	150.0487	150.1059	0.00
04/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5949		6	6	6	0.00
04/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
04/03/2026	2029 On 05-November-26			Bond Future	151.20		151.2600	151.2030	151.2600	0.00
04/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	3643		4	4	4	0.00
04/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
04/03/2026	2029 On 04-February-27			Bond Future	153.84		153.8981	153.8411	153.8981	0.00
04/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	4121		4	4	4	0.00
04/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	2029 On 06-May-27			Bond Future	154.96	155.0197	154.9637	155.0197	0.00
04/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1644	2	2	2	0.00
04/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2030 On 07-May-26			Bond Future	7.43	103.9428	104.0320	103.9428	152,932.00
04/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	6105	6	6	6	0.00
04/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	152	0	0	0	1,000.00
04/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	1081	1	1	1	1,000.00
04/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	1655	2	2	2	0.00
04/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	89	0	0	0	1,000.00
04/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	185	0	0	0	0.00
04/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	873	1	1	1	0.00
04/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2030 On 06-August-26			Bond Future	7.46	101.7858	101.8768	101.7858	48,808.00
04/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	5195	5	5	5	0.00
04/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	1210	1	1	1	1,000.00
04/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	2039	2	2	2	0.00
04/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	341	0	0	0	1,000.00
04/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	458	0	0	0	0.00
04/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	240	0	0	0	1,000.00
04/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1106	1	1	1	0.00
04/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	22	0	0	0	0.00
04/03/2026	2030 On 05-November-26			Bond Future	7.49	103.5453	103.6385	103.5453	0.00
04/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	2783	3	3	3	0.00
04/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	260	0	0	0	0.00
04/03/2026	2030 On 04-February-27			Bond Future	7.53	101.3197	101.4153	101.3197	0.00
04/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	1479	1	1	1	0.00
04/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	728	1	1	1	0.00
04/03/2026	2030 On 06-May-27			Bond Future	7.62	103.0185	103.1168	103.0185	0.00
04/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	555	1	1	1	0.00
04/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	1405	1	1	1	0.00
04/03/2026	2031 On 07-May-26			Bond Future	116.20	116.4629	116.1989	116.4629	1,798.00
04/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	2359	3	2	3	0.00
04/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2031 On 06-August-26			Bond Future	115.89	116.1542	115.8859	116.1542	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	2087	2	2	2	0.00
04/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	12	0	0	0	0.00
04/03/2026	2031 On 05-November-26			Bond Future	117.92	118.1895	117.9172	118.1895	0.00
04/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	6427	7	6	7	0.00
04/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2031 On 04-February-27			Bond Future	117.52	117.7981	117.5226	117.7981	0.00
04/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	1508	2	2	2	0.00
04/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	165	0	0	0	0.00
04/03/2026	2031 On 06-May-27			Bond Future	119.52	119.8022	119.5232	119.8022	0.00
04/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	2692	3	3	3	0.00
04/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	39	0	0	0	0.00
04/03/2026	2032 On 07-May-26			Bond Future	7.86	102.5489	102.7265	102.5489	169,009.00
04/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	10023	10	10	10	0.00
04/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2032 On 06-August-26			Bond Future	7.90	104.3763	104.5573	104.3763	230.00
04/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	9450	9	9	9	0.00
04/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	10	0	0	0	0.00
04/03/2026	2032 On 05-November-26			Bond Future	7.95	102.0234	102.2082	102.0234	0.00
04/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	5366	5	5	5	0.00
04/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	268	0	0	0	0.00
04/03/2026	2032 On 04-February-27			Bond Future	8.01	103.7777	103.9665	103.7777	0.00
04/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	2884	3	3	3	0.00
04/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	950	1	1	1	0.00
04/03/2026	2032 On 06-May-27			Bond Future	8.09	101.3627	101.5556	101.3627	0.00
04/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	1047	1	1	1	0.00
04/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	2202	2	2	2	0.00
04/03/2026	2033 On 07-May-26			Bond Future	146.06	146.7285	146.0592	146.7285	7,827.00
04/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	10899	12	11	12	0.00
04/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2033 On 06-August-26			Bond Future	148.70	149.3794	148.6984	149.3794	0.00
04/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	14448	15	14	15	0.00
04/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2033 On 05-November-26			Bond Future	149.73	150.4189	149.7270	150.4189	0.00
04/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	12467	13	12	13	0.00

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04/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2033 On 04-February-27			Bond Future	152.34	153.0424	152.3396	153.0424	0.00
04/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	9630	10	10	10	0.00
04/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2033 On 06-May-27			Bond Future	153.33	154.0446	153.3317	154.0446	0.00
04/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	2122	3	2	3	0.00
04/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2037 On 07-May-26			Bond Future	8.53	101.7238	102.1265	101.7238	208,460.00
04/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	17045	17	17	17	0.00
04/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	22579	22	23	22	0.00
04/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	15023	15	15	15	142.00
04/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	6398	6	6	6	1,500.00
04/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	9881	9	10	9	0.00
04/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	3411	3	3	3	1,500.00
04/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	47	0	0	0	0.00
04/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	240	0	0	0	0.00
04/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	7	0	0	0	1,500.00
04/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
04/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2037 On 06-August-26			Bond Future	8.59	99.2766	99.6867	99.2766	2,559.00
04/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	18501	18	19	18	0.00
04/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	16359	16	16	16	0.00
04/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	13101	13	13	13	0.00
04/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	9279	9	9	9	2,541.00
04/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	30	0	0	0	2,541.00
04/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	145	0	0	0	0.00
04/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	5	0	0	0	2,541.00
04/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
04/03/2026	2037 On 05-November-26			Bond Future	8.64	100.9926	101.4104	100.9926	0.00
04/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	12259	12	12	12	0.00
04/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	13372	13	13	13	0.00
04/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	10197	10	10	10	0.00
04/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	6048	6	6	6	4,490.00

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04/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	304	0	0	0	4,490.00
04/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	766	1	1	1	0.00
04/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	95	0	0	0	4,490.00
04/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	147	0	0	0	0.00
04/03/2026	2037 On 04-February-27			Bond Future	8.70	98.4725	98.8983	98.4725	0.00
04/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	6214	6	6	6	0.00
04/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	7722	7	8	7	0.00
04/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	5246	5	5	5	0.00
04/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	1664	2	2	2	4,490.00
04/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1364	1	1	1	4,490.00
04/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	3372	4	3	4	0.00
04/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	813	1	1	1	4,490.00
04/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1106	1	1	1	0.00
04/03/2026	2037 On 06-May-27			Bond Future	8.77	100.1231	100.5570	100.1231	0.00
04/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	2248	2	2	2	0.00
04/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	3496	4	3	4	0.00
04/03/2026	2038 On 07-May-26			Bond Future	164.67	165.5198	164.6717	165.5198	4,928.00
04/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	20142	21	20	21	0.00
04/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2038 On 06-August-26			Bond Future	165.46	166.3195	165.4568	166.3195	0.00
04/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	20737	22	21	22	0.00
04/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2038 On 05-November-26			Bond Future	168.36	169.2342	168.3574	169.2342	0.00
04/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	22047	23	22	23	0.00
04/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2038 On 04-February-27			Bond Future	169.07	169.9593	169.0691	169.9593	0.00
04/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	15239	16	15	16	0.00
04/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2038 On 06-May-27			Bond Future	171.95	172.8529	171.9491	172.8529	0.00
04/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	5849	7	6	7	0.00
04/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2040 On 07-May-26			Bond Future	8.77	103.8129	104.3173	103.8129	60,007.00
04/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	19891	19	20	19	0.00
04/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	24696	24	25	24	0.00

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04/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	23014	23	23	23	0.00
04/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	21955	21	22	21	0.00
04/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	16582	16	17	16	0.00
04/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	20183	20	20	20	0.00
04/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	13924	13	14	13	1,460.00
04/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	728	1	1	1	27,500.00
04/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
04/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	2	0	0	0	0.00
04/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
04/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	1679	2	2	2	0.00
04/03/2026	2040 On 06-August-26			Bond Future	8.82	101.1524	101.6661	101.1524	41,162.00
04/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	22233	22	22	22	0.00
04/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
04/03/2026	2040 On 05-November-26			Bond Future	8.88	102.9008	103.4239	102.9008	0.00
04/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	15219	15	15	15	0.00
04/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	16454	16	16	16	0.00
04/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	12907	12	13	12	0.00
04/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	8275	8	8	8	2,300.00
04/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	257	0	0	0	2,300.00
04/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	691	1	1	1	0.00
04/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	78	0	0	0	2,300.00
04/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	120	0	0	0	0.00
04/03/2026	2040 On 04-February-27			Bond Future	8.94	100.1631	100.6960	100.1631	0.00
04/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	8259	8	8	8	0.00
04/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	2336	2	2	2	2,300.00
04/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	9658	9	10	9	0.00
04/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	6779	6	7	6	0.00
04/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1408	2	1	2	2,300.00
04/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	3544	4	4	4	0.00
04/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	852	1	1	1	2,300.00
04/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1080	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	2040 On 06-May-27			Bond Future	9.01	101.8417	102.3846	101.8417	0.00
04/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	2908	3	3	3	0.00
04/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	3890	4	4	4	0.00
04/03/2026	2043 On 07-May-26			Bond Future	128.23	128.6903	128.2326	128.6903	0.00
04/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	16533	17	17	17	0.00
04/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2043 On 06-August-26			Bond Future	127.71	128.1730	127.7075	128.1730	3,416.00
04/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	16828	17	17	17	0.00
04/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2043 On 05-November-26			Bond Future	129.95	130.4190	129.9461	130.4190	0.00
04/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	17106	18	17	18	0.00
04/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2043 On 04-February-27			Bond Future	129.32	129.8043	129.3249	129.8043	0.00
04/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	11706	12	12	12	0.00
04/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	11	0	0	0	0.00
04/03/2026	2043 On 06-May-27			Bond Future	131.53	132.0124	131.5261	132.0124	0.00
04/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	4832	5	5	5	0.00
04/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	786	1	1	1	0.00
04/03/2026	2044 On 07-May-26			Bond Future	8.89	100.3539	101.1700	100.3539	130,208.00
04/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	21218	20	21	20	0.00
04/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	9086	8	9	8	0.00
04/03/2026	2044 On 07-May-26		Call	Bond Future	2215.15	1.7500	2.2152	1.7500	0.00
04/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	49	0	0	0	15,000.00
04/03/2026	2044 On 07-May-26		Put	Bond Future	1045.16	1.3961	1.0452	1.3961	0.00
04/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2044 On 06-August-26			Bond Future	8.94	97.7571	98.5879	97.7571	7,516.00
04/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	24259	23	24	23	0.00
04/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	3948	3	4	3	0.00
04/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	2526	2	3	2	0.00
04/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2037	2	2	2	7,000.00
04/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1348	2	1	2	7,000.00
04/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
04/03/2026	2044 On 05-November-26			Bond Future	8.99	99.4468	100.2926	99.4468	0.00
04/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	17426	17	17	17	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
04/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	107	0	0	0	0.00
04/03/2026	2044 On 04-February-27			Bond Future	9.05	96.7748	97.6360	96.7748	0.00
04/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	9876	9	10	9	0.00
04/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1009	1	1	1	0.00
04/03/2026	2044 On 06-May-27			Bond Future	9.12	98.3967	99.2732	98.3967	0.00
04/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	3576	3	4	3	0.00
04/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	3885	4	4	4	0.00
04/03/2026	2046 On 07-May-26			Bond Future	147.16	149.7440	147.1590	149.7440	18,662.00
04/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	22209	25	22	25	0.00
04/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2046 On 06-August-26			Bond Future	149.82	152.4492	149.8181	152.4492	0.00
04/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	27438	30	27	30	0.00
04/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2046 On 05-November-26			Bond Future	150.12	152.8006	150.1245	152.8006	0.00
04/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	24645	27	25	27	0.00
04/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2046 On 04-February-27			Bond Future	152.74	155.4648	152.7432	155.4648	0.00
04/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	21653	24	22	24	0.00
04/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2046 On 06-May-27			Bond Future	152.99	155.7552	152.9896	155.7552	0.00
04/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	4000	7	4	7	0.00
04/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2050 On 07-May-26			Bond Future	152.79	154.6610	152.7924	154.6610	17,225.00
04/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	28722	31	29	31	0.00
04/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2050 On 06-August-26			Bond Future	153.11	155.0149	153.1132	155.0149	0.00
04/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	29843	32	30	32	0.00
04/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2050 On 05-November-26			Bond Future	155.80	157.7317	155.7973	157.7317	0.00
04/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	31957	34	32	34	0.00
04/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
04/03/2026	2050 On 04-February-27			Bond Future	156.04	158.0024	156.0359	158.0024	0.00
04/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	23646	26	24	26	0.00
04/03/2026	2050 On 04-February-27	132.39	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
04/03/2026	2050 On 06-May-27			Bond Future	158.69	160.6922	158.6938	160.6922	0.00
04/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	8234	10	8	10	0.00
04/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
04/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	AL37 On 07-May-26			Index Future	1286.65	1285.0450	1286.6460	1285.0450	0.00
04/03/2026	AL37 On 06-August-26			Index Future	1309.33	1307.7000	1309.3310	1307.7000	0.00
04/03/2026	AL37 On 05-November-26			Index Future	1332.24	1330.5760	1332.2380	1330.5760	0.00
04/03/2026	AL37 On 04-February-27			Index Future	1355.19	1353.4950	1355.1890	1353.4950	0.00
04/03/2026	AL37 On 06-May-27			Index Future	1378.00	1376.2770	1378.0030	1376.2770	0.00
04/03/2026	AL7T On 07-May-26			Index Future	1671.87	1666.0810	1671.8710	1666.0810	0.00
04/03/2026	AL7T On 06-August-26			Index Future	1701.35	1695.4540	1701.3480	1695.4540	0.00
04/03/2026	AL7T On 05-November-26			Index Future	1731.11	1725.1120	1731.1130	1725.1120	0.00
04/03/2026	AL7T On 04-February-27			Index Future	1760.94	1754.8270	1760.9350	1754.8270	0.00
04/03/2026	AL7T On 06-May-27			Index Future	1790.58	1784.3650	1790.5810	1784.3650	0.00
04/03/2026	ALBI On 07-May-26			Index Future	1418.04	1412.2420	1418.0410	1412.2420	76.00
04/03/2026	ALBI On 06-August-26			Index Future	1443.04	1437.1400	1443.0420	1437.1400	0.00
04/03/2026	ALBI On 05-November-26			Index Future	1468.29	1462.2800	1468.2880	1462.2800	0.00
04/03/2026	ALBI On 04-February-27			Index Future	1493.58	1487.4670	1493.5830	1487.4670	0.00
04/03/2026	ALBI On 06-May-27			Index Future	1518.73	1512.5050	1518.7270	1512.5050	0.00
04/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C039 On 31-March-39			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
04/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	CI43 On 31-January-43			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
04/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	ES33 On 07-May-26			Bond Future	8.70	94.4797	94.7560	94.4797	0.00
04/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13875	14	14	14	0.00
04/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
04/03/2026	ES33 On 06-August-26			Bond Future	8.76	96.1866	96.4681	96.1866	0.00
04/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14599	14	15	14	0.00
04/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
04/03/2026	ES33 On 05-November-26			Bond Future	8.84	94.0810	94.3680	94.0810	0.00
04/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9040	9	9	9	0.00
04/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
04/03/2026	ES33 On 04-February-27			Bond Future	8.93	95.7203	96.0132	95.7203	0.00
04/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3517	3	4	3	0.00
04/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
04/03/2026	ES33 On 06-May-27			Bond Future	9.03	93.5570	93.8557	93.5570	0.00
04/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
04/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1070	1	1	1	0.00
04/03/2026	ES42 On 07-May-26			Bond Future	9.16	94.4002	94.9440	94.4002	0.00
04/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20303	20	20	20	0.00
04/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
04/03/2026	ES42 On 06-August-26			Bond Future	9.21	96.1054	96.6593	96.1054	0.00
04/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22185	22	22	22	0.00
04/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
04/03/2026	ES42 On 05-November-26			Bond Future	9.27	93.5261	94.0903	93.5261	0.00
04/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16126	16	16	16	0.00
04/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
04/03/2026	ES42 On 04-February-27			Bond Future	9.34	95.1546	95.7294	95.1546	0.00
04/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6870	6	7	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
04/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
04/03/2026	ES42 On 06-May-27			Bond Future	9.42	92.5090	93.0947	92.5090	0.00
04/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
04/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	648	1	1	1	0.00
04/03/2026	GOVI On 07-May-26			GOVI	1391.55	1385.6500	1391.5510	1385.6500	602.00
04/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2145510	209	215	209	0.00
04/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
04/03/2026	GOVI On 06-August-26			GOVI	1416.09	1410.0790	1416.0850	1410.0790	0.00
04/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2270850	221	227	221	0.00
04/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
04/03/2026	GOVI On 05-November-26			GOVI	1440.86	1434.7460	1440.8590	1434.7460	0.00
04/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1638590	158	164	158	0.00
04/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
04/03/2026	GOVI On 04-February-27			GOVI	1465.68	1459.4590	1465.6810	1459.4590	0.00
04/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	966810	90	97	90	0.00
04/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
04/03/2026	GOVI On 06-May-27			GOVI	1490.36	1484.0250	1490.3560	1484.0250	0.00
04/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	633560	57	63	57	0.00
04/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
04/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2026	I258 On 07-May-26			Bond Future	140.34	140.3488	140.3370	140.3488	0.00
04/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	26607	27	27	27	0.00
04/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
04/03/2026	I258 On 06-August-26			Bond Future	140.03	140.0420	140.0307	140.0420	0.00
04/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	27081	27	27	27	0.00
04/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
04/03/2026	I258 On 05-November-26			Bond Future	142.49	142.4959	142.4852	142.4959	0.00
04/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	27535	28	28	28	0.00
04/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
04/03/2026	I258 On 04-February-27			Bond Future	142.08	142.0920	142.0830	142.0920	0.00
04/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	23186	23	23	23	0.00
04/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	3	0	0	0	0.00
04/03/2026	I258 On 06-May-27			Bond Future	144.50	144.5096	144.5017	144.5096	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
04/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	10484	10	10	10	0.00
04/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	762	1	1	1	0.00
04/03/2026	IGOV On 07-May-26			Index Future	454.23	457.1990	454.2250	457.1990	251.00
04/03/2026	IGOV On 06-August-26			Index Future	462.34	465.3710	462.3440	465.3710	0.00
04/03/2026	IGOV On 05-November-26			Index Future	470.54	473.6210	470.5410	473.6210	0.00
04/03/2026	IGOV On 04-February-27			Index Future	478.75	481.8860	478.7540	481.8860	0.00
04/03/2026	IGOV On 06-May-27			Index Future	486.92	490.1030	486.9180	490.1030	0.00
04/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
04/03/2026	R033 On 07-May-26			Bond Future	7.97	111.5211	111.7315	111.5211	9,512.00
04/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	12446	12	12	12	0.00
04/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	3	0	0	0	0.00
04/03/2026	R033 On 06-August-26			Bond Future	8.01	113.5083	113.7227	113.5083	223.00
04/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	11394	11	11	11	0.00
04/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	125	0	0	0	0.00
04/03/2026	R033 On 05-November-26			Bond Future	8.06	110.4314	110.6502	110.4314	0.00
04/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	7130	7	7	7	0.00
04/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	757	1	1	1	0.00
04/03/2026	R033 On 04-February-27			Bond Future	8.12	112.3299	112.5534	112.3299	0.00
04/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	4555	4	5	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
04/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	1932	2	2	2	0.00
04/03/2026	R033 On 06-May-27			Bond Future	8.19	109.1761	109.4044	109.1761	0.00
04/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	2239	2	2	2	0.00
04/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	3528	4	4	4	0.00
04/03/2026	R035 On 07-May-26			Bond Future	8.24	105.3237	105.6910	105.3237	105,092.00
04/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	15031	15	15	15	0.00
04/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	13990	14	14	14	0.00
04/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	11319	11	11	11	0.00
04/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	8551	8	9	8	200.00
04/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	14252	14	14	14	0.00
04/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	8438	8	8	8	250.00
04/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	11590	11	12	11	0.00
04/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	8832	8	9	8	350.00
04/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	13885	14	14	14	0.00
04/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	11210	11	11	11	0.00
04/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	1297	1	1	1	0.00
04/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	2375	2	2	2	0.00
04/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	1219	1	1	1	1,000.00
04/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	3632	3	4	3	1,000.00
04/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	5936	6	6	6	0.00
04/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	50	0	0	0	1,000.00
04/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	192	0	0	0	0.00
04/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	871	1	1	1	0.00
04/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	405	1	0	1	16,000.00
04/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	823	1	1	1	16,000.00
04/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
04/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	12	0	0	0	0.00
04/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
04/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00
04/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	10	0	0	0	0.00
04/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
04/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
04/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	11	0	0	0	0.00
04/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R035 On 06-August-26			Bond Future	8.28	107.2007	107.5747	107.2007	156.00
04/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	15496	15	15	15	0.00
04/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	8547	8	9	8	0.00
04/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	5883	6	6	6	250.00
04/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	11191	11	11	11	0.00
04/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	162	0	0	0	5,000.00
04/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	429	0	0	0	0.00
04/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	1693	2	2	2	0.00
04/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	526	0	1	0	5,000.00
04/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	3298	3	3	3	350.00
04/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	1508	1	2	1	1,000.00
04/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	3684	3	4	3	1,000.00
04/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	6783	6	7	6	0.00
04/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	8494	8	8	8	0.00
04/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	5830	6	6	6	0.00
04/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	5412	5	5	5	200.00
04/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	8066	8	8	8	0.00
04/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	10721	10	11	10	0.00
04/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	48	0	0	0	200.00
04/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	128	0	0	0	200.00
04/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	316	0	0	0	0.00
04/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	273	0	0	0	350.00
04/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	674	1	1	1	0.00
04/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	111	0	0	0	350.00
04/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	196	0	0	0	1,000.00
04/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	584	1	1	1	0.00
04/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	1437	2	1	2	0.00
04/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1315	1	1	1	5,000.00
04/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	2584	3	3	3	0.00
04/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	2805	3	3	3	0.00
04/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	3822	4	4	4	0.00
04/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	37	0	0	0	250.00
04/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	109	0	0	0	250.00
04/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	268	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
04/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	2	0	0	0	0.00
04/03/2026	R035 On 05-November-26			Bond Future	8.33	104.5558	104.9369	104.5558	0.00
04/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	9817	9	10	9	0.00
04/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	3778	4	4	4	200.00
04/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	8654	8	9	8	0.00
04/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	6145	6	6	6	0.00
04/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	4561	4	5	4	0.00
04/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	2392	2	2	2	0.00
04/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	811	1	1	1	600.00
04/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	1554	2	2	2	600.00
04/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	3015	3	3	3	0.00
04/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	793	1	1	1	600.00
04/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	504	1	1	1	200.00
04/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	995	1	1	1	0.00
04/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	258	0	0	0	200.00
04/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	188	0	0	0	0.00
04/03/2026	R035 On 04-February-27			Bond Future	8.39	106.3542	106.7426	106.3542	0.00
04/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	4682	4	5	4	0.00
04/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	470	0	0	0	3,000.00
04/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	1577	1	2	1	3,000.00
04/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	3949	4	4	4	0.00
04/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	1311	1	1	1	3,000.00
04/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	2720	3	3	3	0.00
04/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	4647	5	5	5	0.00
04/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1084	1	1	1	0.00
04/03/2026	R035 On 06-May-27			Bond Future	8.46	103.6409	104.0369	103.6409	0.00
04/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	1825	2	2	2	0.00
04/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3048	3	3	3	0.00
04/03/2026	R038 On 07-May-26			Bond Future	8.64	117.1744	117.6497	117.1744	4,049.00
04/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	19800	19	20	19	0.00
04/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R038 On 06-August-26			Bond Future	8.69	119.2624	119.7465	119.2624	0.00
04/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	21392	21	21	21	0.00
04/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	2	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
04/03/2026	R038 On 05-November-26			Bond Future	8.75	115.8439	116.3370	115.8439	0.00
04/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	14298	14	14	14	0.00
04/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	167	0	0	0	0.00
04/03/2026	R038 On 04-February-27			Bond Future	8.82	117.8354	118.3380	117.8354	0.00
04/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	7071	7	7	7	0.00
04/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1258	1	1	1	0.00
04/03/2026	R038 On 06-May-27			Bond Future	8.89	114.3329	114.8450	114.3329	0.00
04/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	2633	2	3	2	0.00
04/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	4018	4	4	4	0.00
04/03/2026	R053 On 07-May-26			Bond Future	8.77	129.6485	130.6391	129.6485	76,855.00
04/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	29864	29	30	29	0.00
04/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R053 On 06-August-26			Bond Future	8.81	131.9588	132.9674	131.9588	0.00
04/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	33858	33	34	33	0.00
04/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	179	0	0	0	530.00
04/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	1747	1	2	1	530.00
04/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	5472	5	5	5	0.00
04/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	1889	2	2	2	530.00
04/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	4452	5	4	5	0.00
04/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	9713	11	10	11	0.00
04/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	2	0	0	0	0.00
04/03/2026	R053 On 05-November-26			Bond Future	8.85	128.3819	129.4087	128.3819	0.00
04/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	24799	24	25	24	0.00
04/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	166	0	0	0	0.00
04/03/2026	R053 On 04-February-27			Bond Future	8.90	130.5891	131.6346	130.5891	0.00
04/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	13997	13	14	13	0.00
04/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1636	2	2	2	0.00
04/03/2026	R053 On 06-May-27			Bond Future	8.96	126.9229	127.9872	126.9229	0.00
04/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	5360	5	5	5	0.00
04/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	5812	6	6	6	0.00
04/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
04/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	66	0	0	0	0.00
04/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	66	0	0	0	0.00
04/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	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
04/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	70	0	0	0	0.00
04/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	70	0	0	0	0.00
04/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
04/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	44	0	0	0	0.00
04/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	44	0	0	0	0.00
04/03/2026	R202 On 07-May-26			Bond Future	305.86	305.4788	305.8631	305.4788	772.00
04/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	28313	28	28	28	0.00
04/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R202 On 06-August-26			Bond Future	305.99	305.6026	305.9948	305.6026	253.00
04/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	27135	27	27	27	0.00
04/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R202 On 05-November-26			Bond Future	311.36	310.9587	311.3594	310.9587	0.00
04/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	30899	30	31	30	0.00
04/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R202 On 04-February-27			Bond Future	311.31	310.8977	311.3092	310.8977	0.00
04/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	16579	16	17	16	0.00
04/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R202 On 06-May-27			Bond Future	316.61	316.1907	316.6120	316.1907	0.00
04/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	9622	9	10	9	0.00
04/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R209 On 07-May-26			Bond Future	8.39	86.2226	86.5401	86.2226	45,568.00
04/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	14370	14	14	14	0.00
04/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R209 On 06-August-26			Bond Future	8.43	87.7590	88.0825	87.7590	3,553.00
04/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	15417	15	15	15	0.00
04/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
04/03/2026	R209 On 05-November-26			Bond Future	8.48	86.1268	86.4563	86.1268	0.00
04/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	10020	10	10	10	0.00
04/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	151	0	0	0	0.00
04/03/2026	R209 On 04-February-27			Bond Future	8.54	87.6080	87.9439	87.6080	0.00
04/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	5012	5	5	5	0.00
04/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	3671	3	4	3	0.00
04/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	750	1	1	1	3,237.00
04/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1312	1	1	1	3,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	3690	4	4	4	0.00
04/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	924	1	1	1	0.00
04/03/2026	R209 On 06-May-27			Bond Future	8.60	85.9296	86.2720	85.9296	0.00
04/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1816	2	2	2	0.00
04/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	1386	1	1	1	4,620.00
04/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	5072	5	5	5	0.00
04/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1206	1	1	1	4,620.00
04/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	3378	4	3	4	0.00
04/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	2899	3	3	3	0.00
04/03/2026	R210 On 07-May-26			Bond Future	260.80	261.0069	260.8032	261.0069	1,191.00
04/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5403	6	5	6	0.00
04/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R210 On 06-August-26			Bond Future	265.52	265.7223	265.5155	265.7223	0.00
04/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5676	6	6	6	0.00
04/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R210 On 05-November-26			Bond Future	266.65	266.8616	266.6534	266.8616	0.00
04/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13323	14	13	14	0.00
04/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R210 On 04-February-27			Bond Future	271.31	271.5152	271.3054	271.5152	0.00
04/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5275	5	5	5	0.00
04/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R210 On 06-May-27			Bond Future	272.36	272.5663	272.3567	272.5663	0.00
04/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1227	1	1	1	0.00
04/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R213 On 07-May-26			Bond Future	7.67	98.6094	98.7356	98.6094	82,150.00
04/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	7891	8	8	8	0.00
04/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R213 On 06-August-26			Bond Future	7.70	100.3666	100.4953	100.3666	0.00
04/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	7094	7	7	7	0.00
04/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	15	0	0	0	0.00
04/03/2026	R213 On 05-November-26			Bond Future	7.74	98.5541	98.6856	98.5541	0.00
04/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	3782	4	4	4	0.00
04/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	286	0	0	0	0.00
04/03/2026	R213 On 04-February-27			Bond Future	7.80	100.2495	100.3841	100.2495	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
04/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1942	2	2	2	0.00
04/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	815	1	1	1	0.00
04/03/2026	R213 On 06-May-27			Bond Future	7.88	98.3849	98.5226	98.3849	0.00
04/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	796	1	1	1	0.00
04/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	1805	2	2	2	0.00
04/03/2026	R214 On 07-May-26			Bond Future	8.75	82.3453	82.8274	82.3453	39,547.00
04/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	16884	16	17	16	0.00
04/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R214 On 06-August-26			Bond Future	8.79	83.8127	84.3036	83.8127	0.00
04/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	18679	18	19	18	0.00
04/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
04/03/2026	R214 On 05-November-26			Bond Future	8.84	81.9672	82.4671	81.9672	0.00
04/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	13231	13	13	13	0.00
04/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	115	0	0	0	0.00
04/03/2026	R214 On 04-February-27			Bond Future	8.90	83.3772	83.8864	83.3772	0.00
04/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	7425	7	7	7	0.00
04/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	930	1	1	1	0.00
04/03/2026	R214 On 06-May-27			Bond Future	8.96	81.4824	82.0008	81.4824	0.00
04/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	2760	3	3	3	0.00
04/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	3290	4	3	4	0.00
04/03/2026	R248 On 07-May-26			Bond Future	8.87	99.8259	100.6100	99.8259	290,296.00
04/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	22130	21	22	21	0.00
04/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	36	0	0	0	1,620.00
04/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	747	1	1	1	1,620.00
04/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	3511	3	4	3	0.00
04/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	3584	3	4	3	0.00
04/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	574	1	1	1	0.00
04/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	591	1	1	1	0.00
04/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	2335	3	2	3	0.00
04/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	5641	6	6	6	0.00
04/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R248 On 06-August-26			Bond Future	8.91	101.6048	102.4031	101.6048	0.00
04/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	25555	25	26	25	0.00
04/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	2911	2	3	2	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
04/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	9871	9	10	9	0.00
04/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	407	1	0	1	1,762.00
04/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	2061	2	2	2	1,762.00
04/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
04/03/2026	R248 On 05-November-26			Bond Future	8.96	98.9266	99.7392	98.9266	0.00
04/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	18634	18	19	18	0.00
04/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	120	0	0	0	0.00
04/03/2026	R248 On 04-February-27			Bond Future	9.01	100.6280	101.4555	100.6280	0.00
04/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	10441	10	10	10	0.00
04/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1126	1	1	1	0.00
04/03/2026	R248 On 06-May-27			Bond Future	9.07	97.8819	98.7242	97.8819	0.00
04/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	3945	4	4	4	0.00
04/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	4121	5	4	5	0.00
04/03/2026	R2R9 On 07-May-26			Bond Future	8.73	109.4187	109.8903	109.4187	0.00
04/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99041	99	99	99	0.00
04/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R2R9 On 06-August-26			Bond Future	8.78	111.3685	111.8487	111.3685	0.00
04/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98729	98	99	98	0.00
04/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R2R9 On 05-November-26			Bond Future	8.84	108.3175	108.8067	108.3175	0.00
04/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97837	97	98	97	0.00
04/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R2R9 On 04-February-27			Bond Future	8.90	110.1797	110.6782	110.1797	0.00
04/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7668	7	8	7	0.00
04/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	442	1	0	1	0.00
04/03/2026	R2R9 On 06-May-27			Bond Future	8.98	107.0528	107.5607	107.0528	0.00
04/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2575	2	3	2	0.00
04/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3700	4	4	4	0.00
04/03/2026	R4R2 On 07-May-26			Bond Future	8.84	111.3213	111.9883	111.3213	4,216.00
04/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100899	100	101	100	0.00
04/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R4R2 On 06-August-26			Bond Future	8.89	113.3050	113.9842	113.3050	0.00
04/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100567	100	101	100	0.00
04/03/2026	R4R2 On 06-August-26	102.06	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
04/03/2026	R4R2 On 05-November-26			Bond Future	8.95	110.1615	110.8532	110.1615	0.00
04/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99631	99	100	99	0.00
04/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
04/03/2026	R4R2 On 04-February-27			Bond Future	9.01	112.0554	112.7599	112.0554	0.00
04/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9528	9	10	9	0.00
04/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	376	0	0	0	0.00
04/03/2026	R4R2 On 06-May-27			Bond Future	9.08	108.8339	109.5513	108.8339	0.00
04/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3196	3	3	3	0.00
04/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3889	4	4	4	0.00
04/03/2026	RR87 On 07-May-26			Bond Future	6.84	102.9818	103.0069	102.9818	0.00
04/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	33	0	0	0	0.00
04/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	51	0	0	0	0.00
04/03/2026	RR87 On 06-August-26			Bond Future	6.58	101.0844	101.1113	101.0844	0.00
04/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	41	0	0	0	0.00
04/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	60	0	0	0	0.00
04/03/2026	RR87 On 05-November-26			Bond Future	5.54	102.8318	102.8598	102.8318	0.00
04/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	8	0	0	0	0.00
04/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	39	0	0	0	0.00
04/03/2026	RR88 On 07-May-26			Bond Future	6.87	106.2680	106.3271	106.2680	0.00
04/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	109	0	0	0	0.00
04/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	156	0	0	0	0.00
04/03/2026	RR88 On 06-August-26			Bond Future	6.82	105.2565	105.3129	105.2565	0.00
04/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	197	0	0	0	0.00
04/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	231	0	0	0	0.00
04/03/2026	RR88 On 05-November-26			Bond Future	6.75	106.4909	106.5522	106.4909	0.00
04/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	219	0	0	0	0.00
04/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	264	0	0	0	0.00
04/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00