



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: 05/03/2026 TO: 05/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	2029 On 07-May-26			Bond Future	147.19	147.3857	147.1869	147.3857	4,468.00
05/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	5367	6	5	6	0.00
05/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2029 On 06-August-26			Bond Future	149.85	150.0487	149.8465	150.0487	0.00
05/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5746	6	6	6	0.00
05/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2029 On 05-November-26			Bond Future	151.00	151.2030	150.9974	151.2030	0.00
05/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	3437	4	3	4	0.00
05/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2029 On 04-February-27			Bond Future	153.63	153.8411	153.6324	153.8411	0.00
05/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3912	4	4	4	0.00
05/03/2026	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
05/03/2026	2029 On 06-May-27			Bond Future	154.75	154.9637	154.7517	154.9637	0.00
05/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1432	2	1	2	0.00
05/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2030 On 07-May-26			Bond Future	7.46	104.0320	103.9480	104.0320	152,582.00
05/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	6021	6	6	6	0.00
05/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	130	0	0	0	1,000.00
05/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	1014	1	1	1	1,000.00
05/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	1580	2	2	2	0.00
05/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	98	0	0	0	1,000.00
05/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	203	0	0	0	0.00
05/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	935	1	1	1	0.00
05/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2030 On 06-August-26			Bond Future	7.49	101.8768	101.7914	101.8768	36,959.00
05/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	5111	5	5	5	0.00
05/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	1153	1	1	1	1,000.00
05/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	1969	2	2	2	0.00
05/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	312	0	0	0	1,000.00
05/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	485	0	0	0	0.00
05/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	256	0	0	0	1,000.00
05/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1163	1	1	1	0.00
05/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	23	0	0	0	0.00
05/03/2026	2030 On 05-November-26			Bond Future	7.52	103.6385	103.5517	103.6385	0.00
05/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	2711	3	3	3	0.00
05/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	274	0	0	0	0.00
05/03/2026	2030 On 04-February-27			Bond Future	7.57	101.4153	101.3274	101.4153	0.00
05/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	1424	1	1	1	0.00
05/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	761	1	1	1	0.00
05/03/2026	2030 On 06-May-27			Bond Future	7.65	103.1168	103.0276	103.1168	0.00
05/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	523	1	1	1	0.00
05/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	1462	1	1	1	0.00
05/03/2026	2031 On 07-May-26			Bond Future	116.20	116.1989	116.1960	116.1989	1,798.00
05/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	2356	2	2	2	0.00
05/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2031 On 06-August-26			Bond Future	115.88	115.8859	115.8829	115.8859	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
05/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	2084	2	2	2	0.00
05/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	11	0	0	0	0.00
05/03/2026	2031 On 05-November-26			Bond Future	117.91	117.9172	117.9144	117.9172	0.00
05/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	6424	6	6	6	0.00
05/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2031 On 04-February-27			Bond Future	117.52	117.5226	117.5199	117.5226	0.00
05/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	1505	2	2	2	0.00
05/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	165	0	0	0	0.00
05/03/2026	2031 On 06-May-27			Bond Future	119.52	119.5232	119.5208	119.5232	0.00
05/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	2690	3	3	3	0.00
05/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	39	0	0	0	0.00
05/03/2026	2032 On 07-May-26			Bond Future	7.89	102.7265	102.6072	102.7265	165,943.00
05/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	9904	10	10	10	0.00
05/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2032 On 06-August-26			Bond Future	7.93	104.5573	104.4360	104.5573	230.00
05/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	9329	9	9	9	0.00
05/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	11	0	0	0	0.00
05/03/2026	2032 On 05-November-26			Bond Future	7.98	102.2082	102.0850	102.2082	0.00
05/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	5256	5	5	5	0.00
05/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	281	0	0	0	0.00
05/03/2026	2032 On 04-February-27			Bond Future	8.04	103.9665	103.8414	103.9665	0.00
05/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	2797	3	3	3	0.00
05/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	988	1	1	1	0.00
05/03/2026	2032 On 06-May-27			Bond Future	8.12	101.5556	101.4288	101.5556	0.00
05/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	996	1	1	1	0.00
05/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	2278	2	2	2	0.00
05/03/2026	2033 On 07-May-26			Bond Future	145.59	146.0592	145.5883	146.0592	7,827.00
05/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	10428	11	10	11	0.00
05/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2033 On 06-August-26			Bond Future	148.22	148.6984	148.2191	148.6984	0.00
05/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	13969	14	14	14	0.00
05/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2033 On 05-November-26			Bond Future	149.24	149.7270	149.2396	149.7270	0.00
05/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	11980	12	12	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
05/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2033 On 04-February-27			Bond Future	151.84	152.3396	151.8441	152.3396	0.00
05/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	9134	10	9	10	0.00
05/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2033 On 06-May-27			Bond Future	152.83	153.3317	152.8280	153.3317	0.00
05/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	1618	2	2	2	0.00
05/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2037 On 07-May-26			Bond Future	8.55	102.1265	102.0241	102.1265	211,897.00
05/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	16942	17	17	17	0.00
05/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	22476	23	22	23	0.00
05/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	14920	15	15	15	142.00
05/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	6297	6	6	6	1,500.00
05/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	9779	10	10	10	0.00
05/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	3319	3	3	3	1,500.00
05/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	49	0	0	0	0.00
05/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	249	0	0	0	0.00
05/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	7	0	0	0	1,500.00
05/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
05/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2037 On 06-August-26			Bond Future	8.60	99.6867	99.5826	99.6867	230.00
05/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	18397	19	18	19	0.00
05/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	16255	16	16	16	0.00
05/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	12998	13	13	13	0.00
05/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	9179	9	9	9	2,541.00
05/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	30	0	0	0	2,541.00
05/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	149	0	0	0	0.00
05/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	5	0	0	0	2,541.00
05/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	1	0	0	0	0.00
05/03/2026	2037 On 05-November-26			Bond Future	8.65	101.4104	101.3047	101.4104	0.00
05/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	12157	12	12	12	0.00
05/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	13269	13	13	13	0.00
05/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	10098	10	10	10	0.00
05/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	5960	6	6	6	4,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	310	0	0	0	4,490.00
05/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	783	1	1	1	0.00
05/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	97	0	0	0	4,490.00
05/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	150	0	0	0	0.00
05/03/2026	2037 On 04-February-27			Bond Future	8.72	98.8983	98.7911	98.8983	0.00
05/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	6129	6	6	6	0.00
05/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	7631	8	8	8	0.00
05/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	5166	5	5	5	0.00
05/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	1618	2	2	2	4,490.00
05/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1391	1	1	1	4,490.00
05/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	3433	3	3	3	0.00
05/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	830	1	1	1	4,490.00
05/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1128	1	1	1	0.00
05/03/2026	2037 On 06-May-27			Bond Future	8.79	100.5570	100.4483	100.5570	0.00
05/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	2197	2	2	2	0.00
05/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	3554	3	4	3	0.00
05/03/2026	2038 On 07-May-26			Bond Future	164.34	164.6717	164.3350	164.6717	4,928.00
05/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	19805	20	20	20	0.00
05/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2038 On 06-August-26			Bond Future	165.11	165.4568	165.1140	165.4568	0.00
05/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	20394	21	20	21	0.00
05/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2038 On 05-November-26			Bond Future	168.01	168.3574	168.0090	168.3574	0.00
05/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	21699	22	22	22	0.00
05/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2038 On 04-February-27			Bond Future	168.71	169.0691	168.7149	169.0691	0.00
05/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	14885	15	15	15	0.00
05/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2038 On 06-May-27			Bond Future	171.59	171.9491	171.5893	171.9491	0.00
05/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	5489	6	5	6	0.00
05/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2040 On 07-May-26			Bond Future	8.79	104.3173	104.1180	104.3173	60,007.00
05/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	19692	20	20	20	0.00
05/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	24497	25	24	25	0.00

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05/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	22814	23	23	23	0.00
05/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	21756	22	22	22	0.00
05/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	16383	17	16	17	0.00
05/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	19983	20	20	20	0.00
05/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	13724	14	14	14	1,460.00
05/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	648	1	1	1	27,500.00
05/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
05/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	2	0	0	0	0.00
05/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
05/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	1798	2	2	2	0.00
05/03/2026	2040 On 06-August-26			Bond Future	8.85	101.6661	101.4633	101.6661	41,162.00
05/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	22030	22	22	22	0.00
05/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	1	0	0	0	0.00
05/03/2026	2040 On 05-November-26			Bond Future	8.90	103.4239	103.2178	103.4239	0.00
05/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	15018	15	15	15	0.00
05/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	16251	16	16	16	0.00
05/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	12712	13	13	13	0.00
05/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	8097	8	8	8	2,300.00
05/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	268	0	0	0	2,300.00
05/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	720	1	1	1	0.00
05/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	81	0	0	0	2,300.00
05/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	126	0	0	0	0.00
05/03/2026	2040 On 04-February-27			Bond Future	8.96	100.6960	100.4866	100.6960	0.00
05/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	8088	8	8	8	0.00
05/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	2240	2	2	2	2,300.00
05/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	9479	10	9	10	0.00
05/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	6619	7	7	7	0.00
05/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1457	1	1	1	2,300.00
05/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	3656	4	4	4	0.00
05/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	882	1	1	1	2,300.00
05/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1118	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
05/03/2026	2040 On 06-May-27			Bond Future	9.04	102.3846	102.1720	102.3846	0.00
05/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	2805	3	3	3	0.00
05/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	3999	4	4	4	0.00
05/03/2026	2043 On 07-May-26			Bond Future	128.08	128.2326	128.0805	128.2326	0.00
05/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	16381	17	16	17	0.00
05/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2043 On 06-August-26			Bond Future	127.55	127.7075	127.5529	127.7075	3,416.00
05/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	16673	17	17	17	0.00
05/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2043 On 05-November-26			Bond Future	129.79	129.9461	129.7889	129.9461	0.00
05/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	16949	17	17	17	0.00
05/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2043 On 04-February-27			Bond Future	129.17	129.3249	129.1651	129.3249	0.00
05/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	11547	12	12	12	0.00
05/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	12	0	0	0	0.00
05/03/2026	2043 On 06-May-27			Bond Future	131.36	131.5261	131.3640	131.5261	0.00
05/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	4706	5	5	5	0.00
05/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	822	1	1	1	0.00
05/03/2026	2044 On 07-May-26			Bond Future	8.90	101.1700	101.1304	101.1700	130,208.00
05/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	21179	21	21	21	0.00
05/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	9045	9	9	9	0.00
05/03/2026	2044 On 07-May-26		Call	Bond Future	2178.76	2.2152	2.1788	2.2152	0.00
05/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	47	0	0	0	15,000.00
05/03/2026	2044 On 07-May-26		Put	Bond Future	1048.35	1.0452	1.0484	1.0452	0.00
05/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2044 On 06-August-26			Bond Future	8.95	98.5879	98.5477	98.5879	4,100.00
05/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	24219	24	24	24	0.00
05/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	3914	4	4	4	0.00
05/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	2497	3	2	3	0.00
05/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2048	2	2	2	7,000.00
05/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1354	1	1	1	7,000.00
05/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
05/03/2026	2044 On 05-November-26			Bond Future	9.00	100.2926	100.2518	100.2926	0.00
05/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	17385	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
05/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	107	0	0	0	0.00
05/03/2026	2044 On 04-February-27			Bond Future	9.05	97.6360	97.5948	97.6360	0.00
05/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	9838	10	10	10	0.00
05/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1012	1	1	1	0.00
05/03/2026	2044 On 06-May-27			Bond Future	9.12	99.2732	99.2316	99.2732	0.00
05/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	3551	4	4	4	0.00
05/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	3901	4	4	4	0.00
05/03/2026	2046 On 07-May-26			Bond Future	147.05	147.1590	147.0450	147.1590	18,662.00
05/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	22095	22	22	22	0.00
05/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2046 On 06-August-26			Bond Future	149.70	149.8181	149.7021	149.8181	0.00
05/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	27322	27	27	27	0.00
05/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2046 On 05-November-26			Bond Future	150.01	150.1245	150.0066	150.1245	0.00
05/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	24527	25	25	25	0.00
05/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2046 On 04-February-27			Bond Future	152.62	152.7432	152.6240	152.7432	0.00
05/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	21534	22	22	22	0.00
05/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2046 On 06-May-27			Bond Future	152.87	152.9896	152.8683	152.9896	0.00
05/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	3878	4	4	4	0.00
05/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2050 On 07-May-26			Bond Future	152.13	152.7924	152.1325	152.7924	17,225.00
05/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	28063	29	28	29	0.00
05/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2050 On 06-August-26			Bond Future	152.44	153.1132	152.4415	153.1132	0.00
05/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	29171	30	29	30	0.00
05/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2050 On 05-November-26			Bond Future	155.11	155.7973	155.1144	155.7973	0.00
05/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	31274	32	31	32	0.00
05/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
05/03/2026	2050 On 04-February-27			Bond Future	155.34	156.0359	155.3413	156.0359	0.00
05/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	22951	24	23	24	0.00
05/03/2026	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
05/03/2026	2050 On 06-May-27			Bond Future	157.99	158.6938	157.9877	158.6938	0.00
05/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	7528	8	8	8	0.00
05/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
05/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	AL37 On 07-May-26			Index Future	1285.38	1286.6460	1285.3840	1286.6460	0.00
05/03/2026	AL37 On 06-August-26			Index Future	1308.05	1309.3310	1308.0470	1309.3310	0.00
05/03/2026	AL37 On 05-November-26			Index Future	1330.93	1332.2380	1330.9340	1332.2380	0.00
05/03/2026	AL37 On 04-February-27			Index Future	1353.87	1355.1890	1353.8660	1355.1890	0.00
05/03/2026	AL37 On 06-May-27			Index Future	1376.66	1378.0030	1376.6620	1378.0030	0.00
05/03/2026	AL7T On 07-May-26			Index Future	1670.26	1671.8710	1670.2640	1671.8710	0.00
05/03/2026	AL7T On 06-August-26			Index Future	1699.71	1701.3480	1699.7130	1701.3480	0.00
05/03/2026	AL7T On 05-November-26			Index Future	1729.45	1731.1130	1729.4520	1731.1130	0.00
05/03/2026	AL7T On 04-February-27			Index Future	1759.25	1760.9350	1759.2510	1760.9350	0.00
05/03/2026	AL7T On 06-May-27			Index Future	1788.87	1790.5810	1788.8730	1790.5810	0.00
05/03/2026	ALBI On 07-May-26			Index Future	1416.79	1418.0410	1416.7900	1418.0410	76.00
05/03/2026	ALBI On 06-August-26			Index Future	1441.77	1443.0420	1441.7700	1443.0420	0.00
05/03/2026	ALBI On 05-November-26			Index Future	1467.00	1468.2880	1466.9970	1468.2880	0.00
05/03/2026	ALBI On 04-February-27			Index Future	1492.27	1493.5830	1492.2730	1493.5830	0.00
05/03/2026	ALBI On 06-May-27			Index Future	1517.40	1518.7270	1517.4000	1518.7270	0.00
05/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	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
05/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	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
05/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	ES33 On 07-May-26			Bond Future	8.71	94.7560	94.6807	94.7560	0.00
05/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13800	14	14	14	0.00
05/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
05/03/2026	ES33 On 06-August-26			Bond Future	8.78	96.4681	96.3916	96.4681	0.00
05/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14523	15	15	15	0.00
05/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
05/03/2026	ES33 On 05-November-26			Bond Future	8.86	94.3680	94.2903	94.3680	0.00
05/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8962	9	9	9	0.00
05/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
05/03/2026	ES33 On 04-February-27			Bond Future	8.95	96.0132	95.9344	96.0132	0.00
05/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3438	4	3	4	0.00
05/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
05/03/2026	ES33 On 06-May-27			Bond Future	9.05	93.8557	93.7759	93.8557	0.00
05/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
05/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1149	1	1	1	0.00
05/03/2026	ES42 On 07-May-26			Bond Future	9.17	94.9440	94.8678	94.9440	0.00
05/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20226	20	20	20	0.00
05/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
05/03/2026	ES42 On 06-August-26			Bond Future	9.22	96.6593	96.5818	96.6593	0.00
05/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22107	22	22	22	0.00
05/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
05/03/2026	ES42 On 05-November-26			Bond Future	9.28	94.0903	94.0117	94.0903	0.00
05/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16047	16	16	16	0.00
05/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
05/03/2026	ES42 On 04-February-27			Bond Future	9.35	95.7294	95.6496	95.7294	0.00
05/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6790	7	7	7	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
05/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
05/03/2026	ES42 On 06-May-27			Bond Future	9.43	93.0947	93.0138	93.0947	0.00
05/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
05/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	729	1	1	1	0.00
05/03/2026	GOVI On 07-May-26			GOVI	1390.29	1391.5510	1390.2850	1391.5510	602.00
05/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2132850	215	213	215	0.00
05/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
05/03/2026	GOVI On 06-August-26			GOVI	1414.80	1416.0850	1414.7980	1416.0850	0.00
05/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2257980	227	226	227	0.00
05/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
05/03/2026	GOVI On 05-November-26			GOVI	1439.55	1440.8590	1439.5520	1440.8590	0.00
05/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1625520	164	163	164	0.00
05/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
05/03/2026	GOVI On 04-February-27			GOVI	1464.36	1465.6810	1464.3560	1465.6810	0.00
05/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	953560	97	95	97	0.00
05/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
05/03/2026	GOVI On 06-May-27			GOVI	1489.01	1490.3560	1489.0120	1490.3560	0.00
05/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	620120	63	62	63	0.00
05/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
05/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2026	I258 On 07-May-26			Bond Future	139.36	140.3370	139.3648	140.3370	0.00
05/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	25635	27	26	27	0.00
05/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
05/03/2026	I258 On 06-August-26			Bond Future	139.04	140.0307	139.0410	140.0307	0.00
05/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	26091	27	26	27	0.00
05/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
05/03/2026	I258 On 05-November-26			Bond Future	141.48	142.4852	141.4785	142.4852	0.00
05/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	26528	28	27	28	0.00
05/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
05/03/2026	I258 On 04-February-27			Bond Future	141.06	142.0830	141.0589	142.0830	0.00
05/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	22164	23	22	23	0.00
05/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	5	0	0	0	0.00
05/03/2026	I258 On 06-May-27			Bond Future	143.46	144.5017	143.4607	144.5017	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
05/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	9604	10	10	10	0.00
05/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	924	1	1	1	0.00
05/03/2026	IGOV On 07-May-26			Index Future	453.16	454.2250	453.1610	454.2250	251.00
05/03/2026	IGOV On 06-August-26			Index Future	461.26	462.3440	461.2610	462.3440	0.00
05/03/2026	IGOV On 05-November-26			Index Future	469.44	470.5410	469.4400	470.5410	0.00
05/03/2026	IGOV On 04-February-27			Index Future	477.64	478.7540	477.6350	478.7540	0.00
05/03/2026	IGOV On 06-May-27			Index Future	485.78	486.9180	485.7820	486.9180	0.00
05/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
05/03/2026	R033 On 07-May-26			Bond Future	8.00	111.7315	111.5905	111.7315	9,512.00
05/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	12305	12	12	12	0.00
05/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	3	0	0	0	0.00
05/03/2026	R033 On 06-August-26			Bond Future	8.04	113.7227	113.5793	113.7227	223.00
05/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	11254	11	11	11	0.00
05/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	129	0	0	0	0.00
05/03/2026	R033 On 05-November-26			Bond Future	8.09	110.6502	110.5045	110.6502	0.00
05/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	7007	7	7	7	0.00
05/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	780	1	1	1	0.00
05/03/2026	R033 On 04-February-27			Bond Future	8.15	112.5534	112.4056	112.5534	0.00
05/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	4456	5	4	5	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
05/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	1981	2	2	2	0.00
05/03/2026	R033 On 06-May-27			Bond Future	8.23	109.4044	109.2544	109.4044	0.00
05/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	2170	2	2	2	0.00
05/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	3609	4	4	4	0.00
05/03/2026	R035 On 07-May-26			Bond Future	8.25	105.6910	105.5965	105.6910	104,742.00
05/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	14936	15	15	15	0.00
05/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	13896	14	14	14	0.00
05/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	11224	11	11	11	0.00
05/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	8456	9	8	9	200.00
05/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	14157	14	14	14	0.00
05/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	8344	8	8	8	250.00
05/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	11496	12	11	12	0.00
05/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	8738	9	9	9	350.00
05/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	13791	14	14	14	0.00
05/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	11115	11	11	11	0.00
05/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	1235	1	1	1	0.00
05/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	2297	2	2	2	0.00
05/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	1159	1	1	1	1,000.00
05/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	3545	4	4	4	1,000.00
05/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	5843	6	6	6	0.00
05/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	51	0	0	0	1,000.00
05/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	199	0	0	0	0.00
05/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	906	1	1	1	0.00
05/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	420	0	0	0	16,000.00
05/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	856	1	1	1	16,000.00
05/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
05/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	12	0	0	0	0.00
05/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
05/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00
05/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	10	0	0	0	0.00
05/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
05/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
05/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	12	0	0	0	0.00
05/03/2026	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
05/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R035 On 06-August-26			Bond Future	8.29	107.5747	107.4785	107.5747	156.00
05/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	15400	15	15	15	0.00
05/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	8454	9	8	9	0.00
05/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	5795	6	6	6	250.00
05/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	11096	11	11	11	0.00
05/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	150	0	0	0	5,000.00
05/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	404	0	0	0	0.00
05/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	1636	2	2	2	0.00
05/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	497	1	0	1	5,000.00
05/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	3222	3	3	3	350.00
05/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	1454	2	1	2	1,000.00
05/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	3606	4	4	4	1,000.00
05/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	6693	7	7	7	0.00
05/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	8401	8	8	8	0.00
05/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	5742	6	6	6	0.00
05/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	5325	5	5	5	200.00
05/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	7973	8	8	8	0.00
05/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	10626	11	11	11	0.00
05/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	49	0	0	0	200.00
05/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	132	0	0	0	200.00
05/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	325	0	0	0	0.00
05/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	281	0	0	0	350.00
05/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	695	1	1	1	0.00
05/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	114	0	0	0	350.00
05/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	202	0	0	0	1,000.00
05/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	602	1	1	1	0.00
05/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	1480	1	1	1	0.00
05/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	1354	1	1	1	5,000.00
05/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	2651	3	3	3	0.00
05/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	2876	3	3	3	0.00
05/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	3905	4	4	4	0.00
05/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	38	0	0	0	250.00
05/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	112	0	0	0	250.00
05/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	275	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
05/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	2	0	0	0	0.00
05/03/2026	R035 On 05-November-26			Bond Future	8.35	104.9369	104.8393	104.9369	0.00
05/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	9724	10	10	10	0.00
05/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	3706	4	4	4	200.00
05/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	8563	9	9	9	0.00
05/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	6060	6	6	6	0.00
05/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	4483	5	4	5	0.00
05/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	2332	2	2	2	0.00
05/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	778	1	1	1	600.00
05/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	1592	2	2	2	600.00
05/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	3080	3	3	3	0.00
05/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	813	1	1	1	600.00
05/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	516	1	1	1	200.00
05/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1020	1	1	1	0.00
05/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	265	0	0	0	200.00
05/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	193	0	0	0	0.00
05/03/2026	R035 On 04-February-27			Bond Future	8.41	106.7426	106.6436	106.7426	0.00
05/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	4607	5	5	5	0.00
05/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	450	0	0	0	3,000.00
05/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	1533	2	2	2	3,000.00
05/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	3879	4	4	4	0.00
05/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	1340	1	1	1	3,000.00
05/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	2774	3	3	3	0.00
05/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	4725	5	5	5	0.00
05/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1108	1	1	1	0.00
05/03/2026	R035 On 06-May-27			Bond Future	8.48	104.0369	103.9366	104.0369	0.00
05/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	1779	2	2	2	0.00
05/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3103	3	3	3	0.00
05/03/2026	R038 On 07-May-26			Bond Future	8.65	117.6497	117.5712	117.6497	4,049.00
05/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	19722	20	20	20	0.00
05/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R038 On 06-August-26			Bond Future	8.70	119.7465	119.6667	119.7465	0.00
05/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	21312	21	21	21	0.00
05/03/2026	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
05/03/2026	R038 On 05-November-26			Bond Future	8.76	116.3370	116.2561	116.3370	0.00
05/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	14219	14	14	14	0.00
05/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	168	0	0	0	0.00
05/03/2026	R038 On 04-February-27			Bond Future	8.83	118.3380	118.2560	118.3380	0.00
05/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	7004	7	7	7	0.00
05/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1274	1	1	1	0.00
05/03/2026	R038 On 06-May-27			Bond Future	8.90	114.8450	114.7621	114.8450	0.00
05/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	2592	3	3	3	0.00
05/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	4060	4	4	4	0.00
05/03/2026	R053 On 07-May-26			Bond Future	8.77	130.6391	130.5802	130.6391	76,855.00
05/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	29805	30	30	30	0.00
05/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R053 On 06-August-26			Bond Future	8.81	132.9674	132.9075	132.9674	0.00
05/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	33798	34	34	34	0.00
05/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	172	0	0	0	530.00
05/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	1717	2	2	2	530.00
05/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	5422	5	5	5	0.00
05/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	1899	2	2	2	530.00
05/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	4481	4	4	4	0.00
05/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	9766	10	10	10	0.00
05/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	2	0	0	0	0.00
05/03/2026	R053 On 05-November-26			Bond Future	8.86	129.4087	129.3481	129.4087	0.00
05/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	24738	25	25	25	0.00
05/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	166	0	0	0	0.00
05/03/2026	R053 On 04-February-27			Bond Future	8.91	131.6346	131.5733	131.6346	0.00
05/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	13941	14	14	14	0.00
05/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1641	2	2	2	0.00
05/03/2026	R053 On 06-May-27			Bond Future	8.96	127.9872	127.9253	127.9872	0.00
05/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	5322	5	5	5	0.00
05/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	5836	6	6	6	0.00
05/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
05/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	66	0	0	0	0.00
05/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	66	0	0	0	0.00
05/03/2026	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
05/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	70	0	0	0	0.00
05/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	70	0	0	0	0.00
05/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
05/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	44	0	0	0	0.00
05/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	44	0	0	0	0.00
05/03/2026	R202 On 07-May-26			Bond Future	304.84	305.8631	304.8384	305.8631	772.00
05/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	27288	28	27	28	0.00
05/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R202 On 06-August-26			Bond Future	304.95	305.9948	304.9517	305.9948	253.00
05/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	26092	27	26	27	0.00
05/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R202 On 05-November-26			Bond Future	310.30	311.3594	310.2986	311.3594	0.00
05/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	29839	31	30	31	0.00
05/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R202 On 04-February-27			Bond Future	310.23	311.3092	310.2304	311.3092	0.00
05/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	15500	17	16	17	0.00
05/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R202 On 06-May-27			Bond Future	315.52	316.6120	315.5158	316.6120	0.00
05/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	8526	10	9	10	0.00
05/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R209 On 07-May-26			Bond Future	8.40	86.5401	86.4509	86.5401	45,568.00
05/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	14281	14	14	14	0.00
05/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R209 On 06-August-26			Bond Future	8.45	88.0825	87.9917	88.0825	2,256.00
05/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	15327	15	15	15	0.00
05/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	1	0	0	0	0.00
05/03/2026	R209 On 05-November-26			Bond Future	8.50	86.4563	86.3642	86.4563	0.00
05/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	9931	10	10	10	0.00
05/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	154	0	0	0	0.00
05/03/2026	R209 On 04-February-27			Bond Future	8.55	87.9439	87.8504	87.9439	0.00
05/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	4939	5	5	5	0.00
05/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	3605	4	4	4	0.00
05/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	723	1	1	1	3,237.00
05/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1340	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
05/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	3756	4	4	4	0.00
05/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	943	1	1	1	0.00
05/03/2026	R209 On 06-May-27			Bond Future	8.62	86.2720	86.1772	86.2720	0.00
05/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	1772	2	2	2	0.00
05/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	1348	1	1	1	4,620.00
05/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	5000	5	5	5	0.00
05/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1230	1	1	1	4,620.00
05/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	3435	3	3	3	0.00
05/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	2950	3	3	3	0.00
05/03/2026	R210 On 07-May-26			Bond Future	260.82	260.8032	260.8218	260.8032	1,191.00
05/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5422	5	5	5	0.00
05/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R210 On 06-August-26			Bond Future	265.53	265.5155	265.5347	265.5155	0.00
05/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5695	6	6	6	0.00
05/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R210 On 05-November-26			Bond Future	266.67	266.6534	266.6732	266.6534	0.00
05/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13343	13	13	13	0.00
05/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R210 On 04-February-27			Bond Future	271.33	271.3054	271.3264	271.3054	0.00
05/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5296	5	5	5	0.00
05/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R210 On 06-May-27			Bond Future	272.38	272.3567	272.3785	272.3567	0.00
05/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1248	1	1	1	0.00
05/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R213 On 07-May-26			Bond Future	7.69	98.7356	98.6357	98.7356	82,150.00
05/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	7791	8	8	8	0.00
05/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R213 On 06-August-26			Bond Future	7.73	100.4953	100.3937	100.4953	0.00
05/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	6994	7	7	7	0.00
05/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	16	0	0	0	0.00
05/03/2026	R213 On 05-November-26			Bond Future	7.77	98.6856	98.5824	98.6856	0.00
05/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	3693	4	4	4	0.00
05/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	300	0	0	0	0.00
05/03/2026	R213 On 04-February-27			Bond Future	7.83	100.3841	100.2794	100.3841	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
05/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1874	2	2	2	0.00
05/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	851	1	1	1	0.00
05/03/2026	R213 On 06-May-27			Bond Future	7.91	98.5226	98.4164	98.5226	0.00
05/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	755	1	1	1	0.00
05/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	1871	2	2	2	0.00
05/03/2026	R214 On 07-May-26			Bond Future	8.76	82.8274	82.7582	82.8274	39,547.00
05/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	16815	17	17	17	0.00
05/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R214 On 06-August-26			Bond Future	8.80	84.3036	84.2332	84.3036	0.00
05/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	18608	19	19	19	0.00
05/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	1	0	0	0	0.00
05/03/2026	R214 On 05-November-26			Bond Future	8.85	82.4671	82.3957	82.4671	0.00
05/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	13161	13	13	13	0.00
05/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	116	0	0	0	0.00
05/03/2026	R214 On 04-February-27			Bond Future	8.91	83.8864	83.8139	83.8864	0.00
05/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	7363	7	7	7	0.00
05/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	940	1	1	1	0.00
05/03/2026	R214 On 06-May-27			Bond Future	8.97	82.0008	81.9274	82.0008	0.00
05/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	2721	3	3	3	0.00
05/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	3324	3	3	3	0.00
05/03/2026	R248 On 07-May-26			Bond Future	8.87	100.6100	100.5662	100.6100	290,296.00
05/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	22086	22	22	22	0.00
05/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	33	0	0	0	1,620.00
05/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	723	1	1	1	1,620.00
05/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	3467	4	3	4	0.00
05/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	3540	4	4	4	0.00
05/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	573	1	1	1	0.00
05/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	591	1	1	1	0.00
05/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	2355	2	2	2	0.00
05/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	5682	6	6	6	0.00
05/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R248 On 06-August-26			Bond Future	8.91	102.4031	102.3586	102.4031	0.00
05/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	25510	26	26	26	0.00
05/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	2878	3	3	3	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
05/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	9827	10	10	10	0.00
05/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	407	0	0	0	1,762.00
05/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	2073	2	2	2	1,762.00
05/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	1	0	0	0	0.00
05/03/2026	R248 On 05-November-26			Bond Future	8.96	99.7392	99.6941	99.7392	0.00
05/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	18589	19	19	19	0.00
05/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	120	0	0	0	0.00
05/03/2026	R248 On 04-February-27			Bond Future	9.02	101.4555	101.4099	101.4555	0.00
05/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	10399	10	10	10	0.00
05/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1130	1	1	1	0.00
05/03/2026	R248 On 06-May-27			Bond Future	9.07	98.7242	98.6782	98.7242	0.00
05/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	3917	4	4	4	0.00
05/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	4138	4	4	4	0.00
05/03/2026	R2R9 On 07-May-26			Bond Future	8.74	109.8903	109.8123	109.8903	0.00
05/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98963	99	99	99	0.00
05/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R2R9 On 06-August-26			Bond Future	8.79	111.8487	111.7695	111.8487	0.00
05/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98650	99	99	99	0.00
05/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R2R9 On 05-November-26			Bond Future	8.85	108.8067	108.7263	108.8067	0.00
05/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97756	98	98	98	0.00
05/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R2R9 On 04-February-27			Bond Future	8.91	110.6782	110.5968	110.6782	0.00
05/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7595	8	8	8	0.00
05/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	451	0	0	0	0.00
05/03/2026	R2R9 On 06-May-27			Bond Future	8.99	107.5607	107.4782	107.5607	0.00
05/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2534	3	3	3	0.00
05/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3742	4	4	4	0.00
05/03/2026	R4R2 On 07-May-26			Bond Future	8.86	111.9883	111.8077	111.9883	4,216.00
05/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100719	101	101	101	0.00
05/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R4R2 On 06-August-26			Bond Future	8.91	113.9842	113.8004	113.9842	0.00
05/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100383	101	100	101	0.00
05/03/2026	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
05/03/2026	R4R2 On 05-November-26			Bond Future	8.97	110.8532	110.6664	110.8532	0.00
05/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99444	100	99	100	0.00
05/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
05/03/2026	R4R2 On 04-February-27			Bond Future	9.03	112.7599	112.5702	112.7599	0.00
05/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9356	10	9	10	0.00
05/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	394	0	0	0	0.00
05/03/2026	R4R2 On 06-May-27			Bond Future	9.10	109.5513	109.3588	109.5513	0.00
05/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3099	3	3	3	0.00
05/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3985	4	4	4	0.00
05/03/2026	RR87 On 07-May-26			Bond Future	6.85	103.0069	102.9993	103.0069	0.00
05/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	30	0	0	0	0.00
05/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	55	0	0	0	0.00
05/03/2026	RR87 On 06-August-26			Bond Future	6.61	101.1113	101.1032	101.1113	0.00
05/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	38	0	0	0	0.00
05/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	64	0	0	0	0.00
05/03/2026	RR87 On 05-November-26			Bond Future	5.61	102.8598	102.8518	102.8598	0.00
05/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	6	0	0	0	0.00
05/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	46	0	0	0	0.00
05/03/2026	RR88 On 07-May-26			Bond Future	6.88	106.3271	106.3097	106.3271	0.00
05/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	101	0	0	0	0.00
05/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	165	0	0	0	0.00
05/03/2026	RR88 On 06-August-26			Bond Future	6.83	105.3129	105.2964	105.3129	0.00
05/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	189	0	0	0	0.00
05/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	239	0	0	0	0.00
05/03/2026	RR88 On 05-November-26			Bond Future	6.77	106.5522	106.5347	106.5522	0.00
05/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	210	0	0	0	0.00
05/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	273	0	0	0	0.00
05/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00