



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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/04/2026 TO: 09/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/04/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/04/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/04/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/04/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/04/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
09/04/2026	2029 On 07-May-26			Bond Future	147.00		147.1552	147.0046	147.1552	4,495.00
09/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5185		5	5	5	0.00
09/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
09/04/2026	2029 On 06-August-26			Bond Future	149.72		149.8771	149.7236	149.8771	1,581.00
09/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5624		6	6	6	0.00
09/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
09/04/2026	2029 On 05-November-26			Bond Future	151.04		151.1973	151.0407	151.1973	0.00
09/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3481		4	3	4	0.00
09/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
09/04/2026	2029 On 04-February-27			Bond Future	153.95		154.1090	153.9493	154.1090	0.00
09/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4229		4	4	4	0.00
09/04/2026	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
09/04/2026	2029 On 06-May-27			Bond Future	155.36	155.5178	155.3551	155.5178	0.00
09/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2035	2	2	2	0.00
09/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2030 On 07-May-26			Bond Future	7.81	102.9238	102.8276	102.9238	104,219.00
09/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4902	5	5	5	0.00
09/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	31	0	0	0	1,000.00
09/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	354	0	0	0	1,000.00
09/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	712	1	1	1	0.00
09/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	351	0	0	0	1,000.00
09/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	662	1	1	1	0.00
09/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1956	2	2	2	0.00
09/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	2	0	0	0	0.00
09/04/2026	2030 On 06-August-26			Bond Future	7.85	100.7924	100.6943	100.7924	68,439.00
09/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4130	4	4	4	0.00
09/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	728	1	1	1	1,000.00
09/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1308	1	1	1	0.00
09/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	276	0	0	0	1,000.00
09/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1158	1	1	1	0.00
09/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	691	1	1	1	1,000.00
09/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2224	2	2	2	0.00
09/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	139	0	0	0	0.00
09/04/2026	2030 On 05-November-26			Bond Future	7.87	102.6534	102.5534	102.6534	0.00
09/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2099	2	2	2	0.00
09/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	661	1	1	1	0.00
09/04/2026	2030 On 04-February-27			Bond Future	7.88	100.5995	100.4975	100.5995	0.00
09/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1172	1	1	1	0.00
09/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1340	1	1	1	0.00
09/04/2026	2030 On 06-May-27			Bond Future	7.92	102.4851	102.3813	102.4851	0.00
09/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	695	1	1	1	0.00
09/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2281	2	2	2	0.00
09/04/2026	2031 On 07-May-26			Bond Future	115.38	114.6206	115.3799	114.6206	1,878.00
09/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1551	1	2	1	0.00
09/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	11	0	0	0	0.00
09/04/2026	2031 On 06-August-26			Bond Future	115.10	114.3235	115.0968	114.3235	1,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1521	1	2	1	0.00
09/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	234	0	0	0	0.00
09/04/2026	2031 On 05-November-26			Bond Future	117.25	116.4609	117.2485	116.4609	0.00
09/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5761	5	6	5	0.00
09/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
09/04/2026	2031 On 04-February-27			Bond Future	117.04	116.2331	117.0356	116.2331	0.00
09/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1507	1	2	1	0.00
09/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	651	1	1	1	0.00
09/04/2026	2031 On 06-May-27			Bond Future	119.26	118.4382	119.2561	118.4382	0.00
09/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2673	2	3	2	0.00
09/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	287	0	0	0	0.00
09/04/2026	2032 On 07-May-26			Bond Future	8.21	101.2003	101.1328	101.2003	129,629.00
09/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8430	8	8	8	0.00
09/04/2026	2032 On 07-May-26		Call	Bond Future	1612.03	1.6735	1.6120	1.6735	0.00
09/04/2026	2032 On 07-May-26		Put	Bond Future	479.26	0.4732	0.4793	0.4732	0.00
09/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	0.00
09/04/2026	2032 On 06-August-26			Bond Future	8.26	103.0469	102.9781	103.0469	46,480.00
09/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7980	8	8	8	0.00
09/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	119	0	0	0	0.00
09/04/2026	2032 On 05-November-26			Bond Future	8.30	100.7896	100.7193	100.7896	0.00
09/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4404	4	4	4	0.00
09/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	795	1	1	1	0.00
09/04/2026	2032 On 04-February-27			Bond Future	8.33	102.7078	102.6362	102.7078	0.00
09/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2500	3	3	3	0.00
09/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1897	2	2	2	0.00
09/04/2026	2032 On 06-May-27			Bond Future	8.38	100.4735	100.4006	100.4735	0.00
09/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1400	1	1	1	0.00
09/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3710	4	4	4	0.00
09/04/2026	2033 On 07-May-26			Bond Future	143.87	143.2878	143.8731	143.2878	10,273.00
09/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8713	8	9	8	0.00
09/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2033 On 06-August-26			Bond Future	146.53	145.9381	146.5341	145.9381	2,882.00
09/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12284	12	12	12	0.00
09/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2033 On 05-November-26			Bond Future	147.69	147.0832	147.6901	147.0832	0.00
09/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10430	10	10	10	0.00
09/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2033 On 04-February-27			Bond Future	150.53	149.9156	150.5341	149.9156	0.00
09/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7824	7	8	7	0.00
09/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2033 On 06-May-27			Bond Future	151.77	151.1401	151.7706	151.1401	0.00
09/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	561	0	1	0	0.00
09/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2037 On 07-May-26			Bond Future	8.89	99.5848	99.6913	99.5848	176,288.00
09/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14610	15	15	15	0.00
09/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20144	20	20	20	0.00
09/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12588	12	13	12	142.00
09/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1606	2	2	2	1,500.00
09/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4087	4	4	4	1,500.00
09/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7461	7	7	7	0.00
09/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	23	0	0	0	1,500.00
09/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	172	0	0	0	0.00
09/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	869	1	1	1	0.00
09/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
09/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
09/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2037 On 06-August-26			Bond Future	8.95	97.1419	97.2501	97.1419	94,784.00
09/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16121	16	16	16	0.00
09/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	14029	14	14	14	0.00
09/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10870	11	11	11	0.00
09/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7252	7	7	7	2,541.00
09/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	235	0	0	0	2,541.00
09/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	555	1	1	1	0.00
09/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	111	0	0	0	2,541.00
09/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	58	0	0	0	0.00
09/04/2026	2037 On 05-November-26			Bond Future	9.00	98.9356	99.0457	98.9356	0.00
09/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10404	10	10	10	0.00
09/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11458	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8442	8	8	8	0.00
09/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4807	5	5	5	4,490.00
09/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	913	1	1	1	4,490.00
09/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1889	2	2	2	0.00
09/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	546	1	1	1	4,490.00
09/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	656	1	1	1	0.00
09/04/2026	2037 On 04-February-27			Bond Future	9.05	96.5605	96.6727	96.5605	0.00
09/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5231	5	5	5	0.00
09/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6521	6	7	6	0.00
09/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4448	4	4	4	0.00
09/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2073	2	2	2	4,490.00
09/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2792	3	3	3	4,490.00
09/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6007	6	6	6	0.00
09/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1839	2	2	2	4,490.00
09/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2349	2	2	2	0.00
09/04/2026	2037 On 06-May-27			Bond Future	9.10	98.3702	98.4845	98.3702	0.00
09/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2553	3	3	3	0.00
09/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5874	6	6	6	0.00
09/04/2026	2038 On 07-May-26			Bond Future	159.92	159.9213	159.9187	159.9213	4,978.00
09/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15389	15	15	15	0.00
09/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2038 On 06-August-26			Bond Future	160.68	160.6848	160.6820	160.6848	0.00
09/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	15962	16	16	16	0.00
09/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2038 On 05-November-26			Bond Future	163.69	163.6888	163.6857	163.6888	0.00
09/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17376	17	17	17	0.00
09/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2038 On 04-February-27			Bond Future	164.59	164.5978	164.5946	164.5978	0.00
09/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10765	11	11	11	0.00
09/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2038 On 06-May-27			Bond Future	167.72	167.7212	167.7180	167.7212	0.00
09/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1618	2	2	2	0.00
09/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2040 On 07-May-26			Bond Future	9.20	100.7435	100.9800	100.7435	53,927.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16554	16	17	16	0.00
09/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21359	21	21	21	0.00
09/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	18618	18	19	18	0.00
09/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	19676	19	20	19	0.00
09/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16846	17	17	17	0.00
09/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13247	13	13	13	0.00
09/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	10594	10	11	10	1,460.00
09/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	221	0	0	0	27,500.00
09/04/2026	2040 On 07-May-26		Call	Bond Future	2238.93	2.1295	2.2389	2.1295	0.00
09/04/2026	2040 On 07-May-26		Put	Bond Future	1258.91	1.3860	1.2589	1.3860	0.00
09/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	4509	5	5	5	0.00
09/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
09/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	9	0	0	0	0.00
09/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
09/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	2	0	0	0	0.00
09/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2040 On 06-August-26			Bond Future	9.26	98.0711	98.3119	98.0711	48,636.00
09/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	18935	19	19	19	0.00
09/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	57	0	0	0	0.00
09/04/2026	2040 On 05-November-26			Bond Future	9.31	99.8821	100.1270	99.8821	0.00
09/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	12521	12	13	12	0.00
09/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	13675	13	14	13	0.00
09/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10344	10	10	10	0.00
09/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6237	6	6	6	2,300.00
09/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	990	1	1	1	2,300.00
09/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1950	2	2	2	0.00
09/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	596	1	1	1	2,300.00
09/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	719	1	1	1	0.00
09/04/2026	2040 On 04-February-27			Bond Future	9.36	97.2745	97.5241	97.2745	0.00
09/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6569	6	7	6	0.00
09/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5380	5	5	5	0.00
09/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2518	2	3	2	2,300.00
09/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7753	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2119	2	2	2	2,300.00
09/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3181	3	3	3	2,300.00
09/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6897	7	7	7	0.00
09/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2562	3	3	3	0.00
09/04/2026	2040 On 06-May-27			Bond Future	9.42	99.0974	99.3518	99.0974	0.00
09/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3059	3	3	3	0.00
09/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7073	7	7	7	0.00
09/04/2026	2043 On 07-May-26			Bond Future	119.38	119.1064	119.3750	119.1064	0.00
09/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	7678	7	8	7	0.00
09/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	3	0	0	0	0.00
09/04/2026	2043 On 06-August-26			Bond Future	118.74	118.4622	118.7357	118.4622	3,416.00
09/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	8012	8	8	8	0.00
09/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	157	0	0	0	0.00
09/04/2026	2043 On 05-November-26			Bond Future	120.96	120.6770	120.9554	120.6770	0.00
09/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	8486	8	8	8	0.00
09/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	371	0	0	0	0.00
09/04/2026	2043 On 04-February-27			Bond Future	120.37	120.0907	120.3742	120.0907	0.00
09/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	4740	5	5	5	0.00
09/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	1995	2	2	2	0.00
09/04/2026	2043 On 06-May-27			Bond Future	122.66	122.3688	122.6579	122.3688	0.00
09/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	1711	2	2	2	0.00
09/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	6534	7	7	7	0.00
09/04/2026	2044 On 07-May-26			Bond Future	9.30	97.5605	97.6918	97.5605	153,673.00
09/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	17740	18	18	18	0.00
09/04/2026	2044 On 07-May-26		Call	Bond Future	991.16	0.9792	0.9912	0.9792	0.00
09/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	5726	6	6	6	0.00
09/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	167	0	0	0	15,000.00
09/04/2026	2044 On 07-May-26		Put	Bond Future	3299.41	3.4187	3.2994	3.4187	0.00
09/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2044 On 06-August-26			Bond Future	9.36	94.9553	95.0889	94.9553	7,030.00
09/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	20814	21	21	21	0.00
09/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2645	3	3	3	0.00
09/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1816	2	2	2	0.00
09/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4918	5	5	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
09/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1797	2	2	2	14,500.00
09/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4826	5	5	5	7,000.00
09/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3544	4	4	4	7,000.00
09/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	54	0	0	0	0.00
09/04/2026	2044 On 05-November-26			Bond Future	9.41	96.7087	96.8446	96.7087	0.00
09/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	14568	14	15	14	0.00
09/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	697	1	1	1	0.00
09/04/2026	2044 On 04-February-27			Bond Future	9.46	94.1660	94.3044	94.1660	0.00
09/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8045	8	8	8	0.00
09/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2510	3	3	3	0.00
09/04/2026	2044 On 06-May-27			Bond Future	9.51	95.9306	96.0718	95.9306	0.00
09/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3626	4	4	4	0.00
09/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	7136	7	7	7	0.00
09/04/2026	2046 On 07-May-26			Bond Future	144.22	140.4206	144.2192	140.4206	18,662.00
09/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	19269	15	19	15	0.00
09/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2046 On 06-August-26			Bond Future	146.89	143.0178	146.8865	143.0178	0.00
09/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	24507	21	25	21	0.00
09/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2046 On 05-November-26			Bond Future	147.30	143.3635	147.3043	143.3635	0.00
09/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	21824	18	22	18	0.00
09/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2046 On 04-February-27			Bond Future	150.14	146.1244	150.1409	146.1244	0.00
09/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	19051	15	19	15	0.00
09/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2046 On 06-May-27			Bond Future	150.61	146.5151	150.6081	146.5151	0.00
09/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	1618	0	2	0	0.00
09/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	2	0	2	0.00
09/04/2026	2050 On 07-May-26			Bond Future	146.31	147.0557	146.3077	147.0557	17,367.00
09/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22238	23	22	23	0.00
09/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2050 On 06-August-26			Bond Future	146.57	147.3315	146.5695	147.3315	0.00
09/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	23299	24	23	24	0.00
09/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	2050 On 05-November-26			Bond Future	149.31	150.0857	149.3091	150.0857	0.00
09/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	25469	26	25	26	0.00
09/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2050 On 04-February-27			Bond Future	149.69	150.4793	149.6877	150.4793	0.00
09/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	17298	18	17	18	0.00
09/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
09/04/2026	2050 On 06-May-27			Bond Future	152.53	153.3346	152.5281	153.3346	0.00
09/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2068	3	2	3	0.00
09/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
09/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	AL37 On 07-May-26			Index Future	1269.94	1270.9650	1269.9390	1270.9650	0.00
09/04/2026	AL37 On 06-August-26			Index Future	1292.86	1293.9060	1292.8600	1293.9060	0.00
09/04/2026	AL37 On 05-November-26			Index Future	1316.98	1318.0440	1316.9760	1318.0440	0.00
09/04/2026	AL37 On 04-February-27			Index Future	1342.04	1343.1240	1342.0350	1343.1240	0.00
09/04/2026	AL37 On 06-May-27			Index Future	1367.22	1368.3250	1367.2170	1368.3250	0.00
09/04/2026	AL7T On 07-May-26			Index Future	1639.18	1638.4310	1639.1780	1638.4310	0.00
09/04/2026	AL7T On 06-August-26			Index Future	1668.76	1668.0050	1668.7640	1668.0050	0.00
09/04/2026	AL7T On 05-November-26			Index Future	1699.89	1699.1220	1699.8920	1699.1220	0.00
09/04/2026	AL7T On 04-February-27			Index Future	1732.24	1731.4530	1732.2370	1731.4530	0.00
09/04/2026	AL7T On 06-May-27			Index Future	1764.74	1763.9390	1764.7400	1763.9390	0.00
09/04/2026	ALBI On 07-May-26			Index Future	1384.51	1383.6210	1384.5090	1383.6210	65.00
09/04/2026	ALBI On 06-August-26			Index Future	1409.50	1408.5960	1409.4990	1408.5960	12.00
09/04/2026	ALBI On 05-November-26			Index Future	1435.79	1434.8730	1435.7910	1434.8730	0.00
09/04/2026	ALBI On 04-February-27			Index Future	1463.11	1462.1760	1463.1100	1462.1760	0.00
09/04/2026	ALBI On 06-May-27			Index Future	1490.56	1489.6110	1490.5640	1489.6110	0.00
09/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	CS26 On 02-April-26			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	ES33 On 07-May-26			Bond Future	9.02	93.1118	93.1159	93.1118	0.00
09/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12235	12	12	12	0.00
09/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
09/04/2026	ES33 On 06-August-26			Bond Future	9.10	94.8340	94.8381	94.8340	0.00
09/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12969	13	13	13	0.00
09/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
09/04/2026	ES33 On 05-November-26			Bond Future	9.16	92.8134	92.8175	92.8134	0.00
09/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7489	7	7	7	0.00
09/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
09/04/2026	ES33 On 04-February-27			Bond Future	9.23	94.6010	94.6051	94.6010	0.00
09/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2109	2	2	2	0.00
09/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
09/04/2026	ES33 On 06-May-27			Bond Future	9.31	92.6005	92.6048	92.6005	0.00
09/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
09/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2321	2	2	2	0.00
09/04/2026	ES42 On 07-May-26			Bond Future	9.61	91.2536	91.4116	91.2536	0.00
09/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16770	17	17	17	0.00
09/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
09/04/2026	ES42 On 06-August-26			Bond Future	9.68	92.9415	93.1024	92.9415	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18628	18	19	18	0.00
09/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
09/04/2026	ES42 On 05-November-26			Bond Future	9.74	90.4149	90.5787	90.4149	0.00
09/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12614	12	13	12	0.00
09/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
09/04/2026	ES42 On 04-February-27			Bond Future	9.80	92.1564	92.3233	92.1564	0.00
09/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3463	3	3	3	0.00
09/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
09/04/2026	ES42 On 06-May-27			Bond Future	9.86	89.6401	89.8103	89.6401	0.00
09/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
09/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3932	4	4	4	0.00
09/04/2026	GOVI On 07-May-26			GOVI	1358.05	1357.1330	1358.0460	1357.1330	617.00
09/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1810460	180	181	180	0.00
09/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
09/04/2026	GOVI On 06-August-26			GOVI	1382.56	1381.6300	1382.5570	1381.6300	0.00
09/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1935570	193	194	193	0.00
09/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
09/04/2026	GOVI On 05-November-26			GOVI	1408.35	1407.4040	1408.3470	1407.4040	0.00
09/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1313470	130	131	130	0.00
09/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
09/04/2026	GOVI On 04-February-27			GOVI	1435.14	1434.1840	1435.1440	1434.1840	0.00
09/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	661440	65	66	65	0.00
09/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
09/04/2026	GOVI On 06-May-27			GOVI	1462.07	1461.0940	1462.0730	1461.0940	0.00
09/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	350730	34	35	34	0.00
09/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
09/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2026	I258 On 07-May-26			Bond Future	131.44	131.4377	131.4350	131.4377	0.00
09/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	17705	18	18	18	0.00
09/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
09/04/2026	I258 On 06-August-26			Bond Future	131.02	131.0215	131.0188	131.0215	0.00
09/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	18103	18	18	18	0.00
09/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	34	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	I258 On 05-November-26			Bond Future	133.47	133.4710	133.4681	133.4710	0.00
09/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	18669	19	19	19	0.00
09/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	150	0	0	0	0.00
09/04/2026	I258 On 04-February-27			Bond Future	133.13	133.1310	133.1280	133.1310	0.00
09/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	14974	15	15	15	0.00
09/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	746	1	1	1	0.00
09/04/2026	I258 On 06-May-27			Bond Future	135.65	135.6567	135.6537	135.6567	0.00
09/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	6186	6	6	6	0.00
09/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	5312	5	5	5	0.00
09/04/2026	IGOV On 07-May-26			Index Future	443.99	442.1710	443.9910	442.1710	263.00
09/04/2026	IGOV On 06-August-26			Index Future	452.11	450.2620	452.1140	450.2620	0.00
09/04/2026	IGOV On 05-November-26			Index Future	460.66	458.7680	460.6550	458.7680	0.00
09/04/2026	IGOV On 04-February-27			Index Future	469.53	467.6030	469.5250	467.6030	0.00
09/04/2026	IGOV On 06-May-27			Index Future	478.44	476.4790	478.4380	476.4790	0.00
09/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/04/2026	R033 On 07-May-26			Bond Future	8.30	110.0391	109.9315	110.0391	9,663.00
09/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10644	11	11	11	0.00
09/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R033 On 06-August-26			Bond Future	8.35	112.0470	111.9373	112.0470	223.00
09/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9609	10	10	10	0.00
09/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	126	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R033 On 05-November-26			Bond Future	8.39	109.0735	108.9616	109.0735	0.00
09/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5548	6	6	6	0.00
09/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	863	1	1	1	0.00
09/04/2026	R033 On 04-February-27			Bond Future	8.42	111.1495	111.0354	111.1495	0.00
09/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3227	3	3	3	0.00
09/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2123	2	2	2	0.00
09/04/2026	R033 On 06-May-27			Bond Future	8.47	108.1908	108.0748	108.1908	0.00
09/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1728	2	2	2	0.00
09/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4347	4	4	4	0.00
09/04/2026	R035 On 07-May-26			Bond Future	8.54	103.8036	103.8071	103.8036	44,622.00
09/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13147	13	13	13	0.00
09/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12107	12	12	12	0.00
09/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9437	9	9	9	0.00
09/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6676	7	7	7	200.00
09/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12368	12	12	12	0.00
09/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9708	10	10	10	0.00
09/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6565	7	7	7	250.00
09/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6956	7	7	7	350.00
09/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12002	12	12	12	0.00
09/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9328	9	9	9	0.00
09/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	518	1	1	1	0.00
09/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1129	1	1	1	0.00
09/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	480	0	0	0	1,000.00
09/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2045	2	2	2	1,000.00
09/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4117	4	4	4	0.00
09/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	115	0	0	0	1,000.00
09/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	489	1	0	1	0.00
09/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2017	2	2	2	0.00
09/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1042	1	1	1	16,000.00
09/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1928	2	2	2	16,000.00
09/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	4	0	0	0	250.00
09/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	22	0	0	0	0.00
09/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
09/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	3	0	0	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	17	0	0	0	0.00
09/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
09/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	3	0	0	0	200.00
09/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	21	0	0	0	0.00
09/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
09/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R035 On 06-August-26			Bond Future	8.59	105.6977	105.7012	105.6977	58,079.00
09/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13690	14	14	14	0.00
09/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6995	7	7	7	0.00
09/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9508	10	10	10	0.00
09/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	755	1	1	1	0.00
09/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1470	1	1	1	0.00
09/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	814	1	1	1	5,000.00
09/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	556	1	1	1	5,000.00
09/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2531	3	3	3	350.00
09/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1353	1	1	1	1,000.00
09/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2812	3	3	3	1,000.00
09/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5387	5	5	5	0.00
09/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6945	7	7	7	0.00
09/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4552	5	5	5	0.00
09/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4597	5	5	5	250.00
09/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4195	4	4	4	200.00
09/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9053	9	9	9	0.00
09/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6550	7	7	7	0.00
09/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	486	0	0	0	200.00
09/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	972	1	1	1	0.00
09/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	254	0	0	0	200.00
09/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	867	1	1	1	350.00
09/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1781	2	2	2	0.00
09/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	436	0	0	0	350.00
09/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	674	1	1	1	1,000.00
09/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1585	2	2	2	0.00
09/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3156	3	3	3	0.00
09/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5005	5	5	5	0.00
09/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2965	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4746	5	5	5	0.00
09/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6089	6	6	6	0.00
09/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	227	0	0	0	250.00
09/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	431	0	0	0	250.00
09/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	855	1	1	1	0.00
09/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	70	0	0	0	0.00
09/04/2026	R035 On 05-November-26			Bond Future	8.63	103.1471	103.1506	103.1471	210.00
09/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8510	9	9	9	0.00
09/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3247	3	3	3	200.00
09/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7431	7	7	7	0.00
09/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5188	5	5	5	0.00
09/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3858	4	4	4	0.00
09/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1303	1	1	1	600.00
09/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2270	2	2	2	0.00
09/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3219	3	3	3	600.00
09/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5293	5	5	5	0.00
09/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1877	2	2	2	600.00
09/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1332	1	1	1	200.00
09/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2250	2	2	2	0.00
09/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	822	1	1	1	200.00
09/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	668	1	1	1	0.00
09/04/2026	R035 On 04-February-27			Bond Future	8.67	105.1102	105.1136	105.1102	0.00
09/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4235	4	4	4	0.00
09/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1277	1	1	1	3,000.00
09/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2021	2	2	2	3,000.00
09/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3663	4	4	4	0.00
09/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2654	3	3	3	3,000.00
09/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4793	5	5	5	0.00
09/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	7082	7	7	7	0.00
09/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2266	2	2	2	0.00
09/04/2026	R035 On 06-May-27			Bond Future	8.72	102.5769	102.5806	102.5769	0.00
09/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2317	2	2	2	0.00
09/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4997	5	5	5	0.00
09/04/2026	R038 On 07-May-26			Bond Future	8.99	114.7432	114.7886	114.7432	4,638.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16940	17	17	17	0.00
09/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R038 On 06-August-26			Bond Future	9.06	116.8370	116.8830	116.8370	0.00
09/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18590	19	19	19	0.00
09/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	64	0	0	0	0.00
09/04/2026	R038 On 05-November-26			Bond Future	9.11	113.5107	113.5575	113.5107	0.00
09/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12140	12	12	12	0.00
09/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	789	1	1	1	0.00
09/04/2026	R038 On 04-February-27			Bond Future	9.16	115.6713	115.7188	115.6713	0.00
09/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6044	6	6	6	0.00
09/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2851	3	3	3	0.00
09/04/2026	R038 On 06-May-27			Bond Future	9.22	112.3560	112.4046	112.3560	0.00
09/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2983	3	3	3	0.00
09/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6809	7	7	7	0.00
09/04/2026	R053 On 07-May-26			Bond Future	9.18	125.3092	125.5566	125.3092	31,090.00
09/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	24782	25	25	25	0.00
09/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	1	0	0	0	0.00
09/04/2026	R053 On 06-August-26			Bond Future	9.23	127.5958	127.8474	127.5958	61,200.00
09/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	28820	29	29	29	0.00
09/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	797	1	1	1	530.00
09/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1685	2	2	2	0.00
09/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3605	4	4	4	530.00
09/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	6837	7	7	7	0.00
09/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2576	3	3	3	530.00
09/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5142	5	5	5	530.00
09/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	9509	10	10	10	0.00
09/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	15451	16	15	16	0.00
09/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	83	0	0	0	0.00
09/04/2026	R053 On 05-November-26			Bond Future	9.27	124.0900	124.3462	124.0900	0.00
09/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	20535	20	21	20	0.00
09/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	964	1	1	1	0.00
09/04/2026	R053 On 04-February-27			Bond Future	9.31	126.4518	126.7128	126.4518	0.00
09/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	11066	11	11	11	0.00
09/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3627	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R053 On 06-May-27			Bond Future	9.36	122.9607	123.2266	122.9607	0.00
09/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5015	5	5	5	0.00
09/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10227	10	10	10	0.00
09/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
09/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	44	0	0	0	0.00
09/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	44	0	0	0	0.00
09/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
09/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	61	0	0	0	0.00
09/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	61	0	0	0	0.00
09/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
09/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40	0	0	0	0.00
09/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40	0	0	0	0.00
09/04/2026	R202 On 07-May-26			Bond Future	298.56	298.0815	298.5645	298.0815	772.00
09/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21014	21	21	21	0.00
09/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R202 On 06-August-26			Bond Future	298.68	298.1911	298.6826	298.1911	253.00
09/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19823	19	20	19	0.00
09/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R202 On 05-November-26			Bond Future	304.27	303.7655	304.2658	303.7655	0.00
09/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23806	23	24	23	0.00
09/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R202 On 04-February-27			Bond Future	304.61	304.0983	304.6079	304.0983	0.00
09/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9878	9	10	9	0.00
09/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R202 On 06-May-27			Bond Future	310.39	309.8688	310.3885	309.8688	0.00
09/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3398	3	3	3	0.00
09/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R209 On 07-May-26			Bond Future	8.72	84.5817	84.5851	84.5817	46,242.00
09/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12415	12	12	12	0.00
09/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R209 On 06-August-26			Bond Future	8.77	86.1250	86.1284	86.1250	1,847.00
09/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13524	14	14	14	0.00
09/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	62	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R209 On 05-November-26			Bond Future	8.81	84.5637	84.5670	84.5637	0.00
09/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8611	9	9	9	0.00
09/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	631	1	1	1	0.00
09/04/2026	R209 On 04-February-27			Bond Future	8.85	86.1731	86.1765	86.1731	0.00
09/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4422	4	4	4	0.00
09/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1474	1	1	1	3,237.00
09/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3368	3	3	3	0.00
09/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2777	3	3	3	3,237.00
09/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6181	6	6	6	0.00
09/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2101	2	2	2	0.00
09/04/2026	R209 On 06-May-27			Bond Future	8.90	84.6374	84.6408	84.6374	0.00
09/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2235	2	2	2	0.00
09/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1993	2	2	2	4,620.00
09/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4636	5	5	5	0.00
09/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2401	2	2	2	4,620.00
09/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5616	6	6	6	0.00
09/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4950	5	5	5	0.00
09/04/2026	R210 On 07-May-26			Bond Future	261.57	261.5749	261.5659	261.5749	1,096.00
09/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6166	6	6	6	0.00
09/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R210 On 06-August-26			Bond Future	266.40	266.4131	266.4036	266.4131	0.00
09/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6564	7	7	7	0.00
09/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R210 On 05-November-26			Bond Future	267.85	267.8644	267.8544	267.8644	0.00
09/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14524	15	15	15	0.00
09/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R210 On 04-February-27			Bond Future	273.01	273.0229	273.0125	273.0229	0.00
09/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6983	7	7	7	0.00
09/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R210 On 06-May-27			Bond Future	274.58	274.5930	274.5826	274.5930	0.00
09/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3453	3	3	3	0.00
09/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R213 On 07-May-26			Bond Future	8.05	97.3525	97.2766	97.3525	88,526.00
09/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6433	7	6	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
09/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
09/04/2026	R213 On 06-August-26			Bond Future	8.09	99.1289	99.0516	99.1289	3,578.00
09/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5773	6	6	6	0.00
09/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	137	0	0	0	0.00
09/04/2026	R213 On 05-November-26			Bond Future	8.13	97.4082	97.3292	97.4082	0.00
09/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2927	3	3	3	0.00
09/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	787	1	1	1	0.00
09/04/2026	R213 On 04-February-27			Bond Future	8.16	99.2620	99.1815	99.2620	0.00
09/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1645	2	2	2	0.00
09/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1720	2	2	2	0.00
09/04/2026	R213 On 06-May-27			Bond Future	8.20	97.5708	97.4889	97.5708	0.00
09/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	999	1	1	1	0.00
09/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4032	4	4	4	0.00
09/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1668	2	2	2	2,830.00
09/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	813	1	1	1	2,830.00
09/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1897	2	2	2	0.00
09/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3043	3	3	3	0.00
09/04/2026	R214 On 07-May-26			Bond Future	9.21	79.4881	79.6283	79.4881	41,264.00
09/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13685	14	14	14	0.00
09/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	1	0	0	0	0.00
09/04/2026	R214 On 06-August-26			Bond Future	9.26	80.9386	81.0812	80.9386	224.00
09/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15538	15	16	15	0.00
09/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	82	0	0	0	0.00
09/04/2026	R214 On 05-November-26			Bond Future	9.31	79.1357	79.2808	79.1357	0.00
09/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10647	11	11	11	0.00
09/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	717	1	1	1	0.00
09/04/2026	R214 On 04-February-27			Bond Future	9.36	80.6418	80.7896	80.6418	0.00
09/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5765	6	6	6	0.00
09/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2367	2	2	2	0.00
09/04/2026	R214 On 06-May-27			Bond Future	9.41	78.8550	79.0058	78.8550	0.00
09/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2702	3	3	3	0.00
09/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6227	6	6	6	0.00
09/04/2026	R248 On 07-May-26			Bond Future	9.25	96.8654	97.0511	96.8654	139,467.00
09/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	18571	18	19	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	50	0	0	0	1,620.00
09/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	241	0	0	0	1,620.00
09/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1335	1	1	1	0.00
09/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1374	1	1	1	0.00
09/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1922	2	2	2	0.00
09/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1974	2	2	2	0.00
09/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	5389	6	5	6	0.00
09/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	9214	9	9	9	0.00
09/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	0.00
09/04/2026	R248 On 06-August-26			Bond Future	9.30	98.6329	98.8219	98.6329	161,725.00
09/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	22033	22	22	22	0.00
09/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2105	2	2	2	0.00
09/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	7149	7	7	7	0.00
09/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1266	1	1	1	1,762.00
09/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4836	5	5	5	1,762.00
09/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	61	0	0	0	0.00
09/04/2026	R248 On 05-November-26			Bond Future	9.35	96.0154	96.2077	96.0154	0.00
09/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	15705	16	16	16	0.00
09/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	722	1	1	1	0.00
09/04/2026	R248 On 04-February-27			Bond Future	9.39	97.8427	98.0387	97.8427	0.00
09/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8588	8	9	8	0.00
09/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2690	3	3	3	0.00
09/04/2026	R248 On 06-May-27			Bond Future	9.44	95.2365	95.4363	95.2365	0.00
09/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3956	4	4	4	0.00
09/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7419	8	7	8	0.00
09/04/2026	R2R9 On 07-May-26			Bond Future	9.10	106.8868	106.9316	106.8868	0.00
09/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96082	96	96	96	0.00
09/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R2R9 On 06-August-26			Bond Future	9.16	108.8371	108.8827	108.8371	0.00
09/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95763	96	96	96	0.00
09/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R2R9 On 05-November-26			Bond Future	9.21	105.8674	105.9137	105.8674	0.00
09/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94944	95	95	95	0.00
09/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2026	R2R9 On 04-February-27			Bond Future	9.27	107.8824	107.9294	107.8824	0.00
09/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7011	7	7	7	0.00
09/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2534	3	3	3	0.00
09/04/2026	R2R9 On 06-May-27			Bond Future	9.33	104.9255	104.9736	104.9255	0.00
09/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3337	3	3	3	0.00
09/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7049	7	7	7	0.00
09/04/2026	R4R2 On 07-May-26			Bond Future	9.26	108.0940	108.2749	108.0940	10,149.00
09/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97186	97	97	97	0.00
09/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R4R2 On 06-August-26			Bond Future	9.32	110.0664	110.2504	110.0664	748.00
09/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96833	97	97	97	0.00
09/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R4R2 On 05-November-26			Bond Future	9.37	106.9934	107.1806	106.9934	0.00
09/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95958	96	96	96	0.00
09/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
09/04/2026	R4R2 On 04-February-27			Bond Future	9.43	109.0297	109.2206	109.0297	0.00
09/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8181	8	8	8	0.00
09/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2569	3	3	3	0.00
09/04/2026	R4R2 On 06-May-27			Bond Future	9.49	105.9683	106.1627	105.9683	0.00
09/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3911	4	4	4	0.00
09/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7992	8	8	8	0.00
09/04/2026	RR87 On 07-May-26			Bond Future	7.14	102.8638	102.8382	102.8638	0.00
09/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	16	0	0	0	0.00
09/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	202	0	0	0	0.00
09/04/2026	RR87 On 06-August-26			Bond Future	6.97	101.0025	100.9751	101.0025	0.00
09/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	38	0	0	0	0.00
09/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	193	0	0	0	0.00
09/04/2026	RR87 On 05-November-26			Bond Future	5.72	102.8673	102.8393	102.8673	0.00
09/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	23	0	0	0	0.00
09/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	74	0	0	0	0.00
09/04/2026	RR88 On 07-May-26			Bond Future	7.36	105.5659	105.5824	105.5659	0.00
09/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	18	0	0	0	0.00
09/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	810	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
09/04/2026	RR88 On 06-August-26			Bond Future	7.37	104.6302	104.6459	104.6302	0.00
09/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	128	0	0	0	0.00
09/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	829	1	1	1	0.00
09/04/2026	RR88 On 05-November-26			Bond Future	7.32	105.9372	105.9539	105.9372	0.00
09/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	168	0	0	0	0.00
09/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	811	1	1	1	0.00
09/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00