



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: 03/06/2026 TO: 03/06/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	2029 On 06-August-26			Bond Future	150.35	150.4731	150.3522	150.4731	8,306.00
03/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	6252	6	6	6	0.00
03/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2029 On 05-November-26			Bond Future	151.64	151.7650	151.6412	151.7650	0.00
03/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	4081	4	4	4	0.00
03/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2029 On 04-February-27			Bond Future	154.62	154.7516	154.6242	154.7516	0.00
03/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	4904	5	5	5	0.00
03/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2029 On 06-May-27			Bond Future	156.19	156.3236	156.1929	156.3236	0.00
03/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	2873	3	3	3	0.00
03/06/2026	2029 On 06-May-27	153.32	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
03/06/2026	2029 On 05-August-27			Bond Future	159.18	159.3133	159.1814	159.3133	0.00
03/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	2461	3	2	3	0.00
03/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2030 On 06-August-26			Bond Future	7.95	100.5113	100.3905	100.5113	151,684.00
03/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	3747	4	4	4	0.00
03/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	65	0	0	0	1,000.00
03/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	386	0	0	0	1,000.00
03/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	913	1	1	1	0.00
03/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	600	1	1	1	1,000.00
03/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	1119	1	1	1	0.00
03/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	2317	2	2	2	0.00
03/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	60	0	0	0	0.00
03/06/2026	2030 On 05-November-26			Bond Future	7.99	102.3512	102.2278	102.3512	15.00
03/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	1759	2	2	2	0.00
03/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	646	1	1	1	0.00
03/06/2026	2030 On 04-February-27			Bond Future	8.00	100.3343	100.2077	100.3343	0.00
03/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	910	1	1	1	0.00
03/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	1367	1	1	1	0.00
03/06/2026	2030 On 06-May-27			Bond Future	8.00	102.3264	102.1968	102.3264	0.00
03/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	452	0	0	0	0.00
03/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	2222	2	2	2	0.00
03/06/2026	2030 On 05-August-27			Bond Future	8.05	100.2495	100.1183	100.2495	0.00
03/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	1312	1	1	1	0.00
03/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	1186	1	1	1	0.00
03/06/2026	2031 On 06-August-26			Bond Future	116.67	116.5865	116.6695	116.5865	5,833.00
03/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	2909	3	3	3	0.00
03/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	50	0	0	0	0.00
03/06/2026	2031 On 05-November-26			Bond Future	118.83	118.7485	118.8326	118.7485	7,356.00
03/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7344	7	7	7	0.00
03/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
03/06/2026	2031 On 04-February-27			Bond Future	118.67	118.5890	118.6736	118.5890	0.00
03/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	2818	3	3	3	0.00
03/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	324	0	0	0	0.00
03/06/2026	2031 On 06-May-27			Bond Future	121.05	120.9691	121.0550	120.9691	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
03/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4310	4	4	4	0.00
03/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	125	0	0	0	0.00
03/06/2026	2031 On 05-August-27			Bond Future	120.82	120.7278	120.8158	120.7278	0.00
03/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	1048	1	1	1	0.00
03/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1642	2	2	2	0.00
03/06/2026	2032 On 06-August-26			Bond Future	8.23	103.2004	103.0923	103.2004	138,785.00
03/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	8004	8	8	8	0.00
03/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	29	0	0	0	0.00
03/06/2026	2032 On 05-November-26			Bond Future	8.27	100.9301	100.8196	100.9301	41,865.00
03/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	4292	4	4	4	0.00
03/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	583	1	1	1	0.00
03/06/2026	2032 On 04-February-27			Bond Future	8.30	102.8938	102.7803	102.8938	0.00
03/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	2366	2	2	2	0.00
03/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	1618	2	2	2	0.00
03/06/2026	2032 On 06-May-27			Bond Future	8.31	100.7744	100.6583	100.7744	0.00
03/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	1166	1	1	1	0.00
03/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	3219	3	3	3	0.00
03/06/2026	2032 On 05-August-27			Bond Future	8.36	102.6762	102.5586	102.6762	0.00
03/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	2359	2	2	2	0.00
03/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	2140	2	2	2	0.00
03/06/2026	2033 On 06-August-26			Bond Future	146.70	146.7442	146.6995	146.7442	22,135.00
03/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	12449	12	12	12	0.00
03/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2033 On 05-November-26			Bond Future	147.82	147.8639	147.8178	147.8639	0.00
03/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	10558	11	11	11	0.00
03/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2033 On 04-February-27			Bond Future	150.73	150.7736	150.7255	150.7736	0.00
03/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	8016	8	8	8	0.00
03/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2033 On 06-May-27			Bond Future	152.11	152.1602	152.1104	152.1602	0.00
03/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	900	1	1	1	0.00
03/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2033 On 05-August-27			Bond Future	155.02	155.0704	155.0209	155.0704	0.00
03/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	1871	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2037 On 06-August-26			Bond Future	8.79	98.2699	98.2828	98.2699	230,242.00
03/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	17098	17	17	17	0.00
03/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	14960	15	15	15	0.00
03/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	11720	12	12	12	0.00
03/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	7914	8	8	8	2,541.00
03/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	4011	4	4	4	0.00
03/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	719	1	1	1	8,000.00
03/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	53	0	0	0	2,541.00
03/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	184	0	0	0	0.00
03/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	9	0	0	0	2,541.00
03/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	2	0	0	0	0.00
03/06/2026	2037 On 05-November-26			Bond Future	8.84	100.0688	100.0815	100.0688	0.00
03/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	11120	11	11	11	0.00
03/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	12214	12	12	12	0.00
03/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	9090	9	9	9	0.00
03/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	5207	5	5	5	4,490.00
03/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	525	1	1	1	4,490.00
03/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	1254	1	1	1	0.00
03/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	266	0	0	0	4,490.00
03/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	336	0	0	0	0.00
03/06/2026	2037 On 04-February-27			Bond Future	8.87	97.7571	97.7692	97.7571	0.00
03/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	5707	6	6	6	0.00
03/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	7110	7	7	7	0.00
03/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	4820	5	5	5	0.00
03/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	1824	2	2	2	4,490.00
03/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	2068	2	2	2	4,490.00
03/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	4661	5	5	5	0.00
03/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	1330	1	1	1	4,490.00
03/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	1728	2	2	2	0.00
03/06/2026	2037 On 06-May-27			Bond Future	8.91	99.6982	99.7101	99.6982	0.00
03/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	2509	3	3	3	0.00
03/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	4604	5	5	5	0.00
03/06/2026	2037 On 05-August-27			Bond Future	8.96	97.3207	97.3338	97.3207	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
03/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	4127	4	4	4	0.00
03/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	3593	4	4	4	0.00
03/06/2026	2038 On 06-August-26			Bond Future	161.26	160.9610	161.2551	160.9610	4,204.00
03/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	16535	16	17	16	0.00
03/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2038 On 05-November-26			Bond Future	164.24	163.9458	164.2448	163.9458	1,467.00
03/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	17935	18	18	18	0.00
03/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2038 On 04-February-27			Bond Future	165.21	164.9055	165.2089	164.9055	0.00
03/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	11379	11	11	11	0.00
03/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2038 On 06-May-27			Bond Future	168.52	168.2148	168.5237	168.2148	0.00
03/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	2424	2	2	2	0.00
03/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2038 On 05-August-27			Bond Future	169.43	169.1130	169.4288	169.1130	0.00
03/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	299	0	0	0	0.00
03/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2040 On 06-August-26			Bond Future	9.09	99.5668	99.5823	99.5668	80,503.00
03/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	20151	20	20	20	0.00
03/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	2	0	0	0	0.00
03/06/2026	2040 On 05-November-26			Bond Future	9.14	101.3895	101.4049	101.3895	0.00
03/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	13466	13	13	13	0.00
03/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	14636	15	15	15	0.00
03/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	11216	11	11	11	0.00
03/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	6860	7	7	7	2,300.00
03/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	585	1	1	1	2,300.00
03/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	1295	1	1	1	0.00
03/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	279	0	0	0	2,300.00
03/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	387	0	0	0	0.00
03/06/2026	2040 On 04-February-27			Bond Future	9.18	98.8530	98.8679	98.8530	0.00
03/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	7256	7	7	7	0.00
03/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	8538	9	9	9	0.00
03/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	5924	6	6	6	0.00
03/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	2282	2	2	2	2,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	2381	2	2	2	2,300.00
03/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	5318	5	5	5	0.00
03/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	1560	2	2	2	2,300.00
03/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	1905	2	2	2	0.00
03/06/2026	2040 On 06-May-27			Bond Future	9.22	100.8160	100.8307	100.8160	0.00
03/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	2982	3	3	3	0.00
03/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	5517	6	6	6	0.00
03/06/2026	2040 On 05-August-27			Bond Future	9.28	98.2088	98.2247	98.2088	0.00
03/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	4804	5	5	5	0.00
03/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	4440	4	4	4	0.00
03/06/2026	2043 On 06-August-26			Bond Future	124.71	124.5968	124.7096	124.5968	3,416.00
03/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	13837	14	14	14	0.00
03/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	8	0	0	0	0.00
03/06/2026	2043 On 05-November-26			Bond Future	127.02	126.9073	127.0219	126.9073	0.00
03/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	14286	14	14	14	0.00
03/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	104	0	0	0	0.00
03/06/2026	2043 On 04-February-27			Bond Future	126.58	126.4641	126.5796	126.4641	0.00
03/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	9837	10	10	10	0.00
03/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	887	1	1	1	0.00
03/06/2026	2043 On 06-May-27			Bond Future	129.12	129.0024	129.1198	129.0024	0.00
03/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5196	5	5	5	0.00
03/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3556	4	4	4	0.00
03/06/2026	2043 On 05-August-27			Bond Future	128.58	128.4600	128.5799	128.4600	0.00
03/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4275	4	4	4	0.00
03/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	5255	5	5	5	0.00
03/06/2026	2044 On 06-August-26			Bond Future	9.22	96.2667	96.2400	96.2667	47,411.00
03/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	21913	22	22	22	0.00
03/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	2490	3	2	3	0.00
03/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	1495	2	1	2	0.00
03/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	5216	5	5	5	0.00
03/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	943	1	1	1	14,500.00
03/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	3354	3	3	3	7,000.00
03/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	2238	2	2	2	7,000.00
03/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	3	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
03/06/2026	2044 On 05-November-26			Bond Future	9.27	98.0290	98.0014	98.0290	91,910.00
03/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	15415	15	15	15	0.00
03/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	387	0	0	0	0.00
03/06/2026	2044 On 04-February-27			Bond Future	9.30	95.5523	95.5234	95.5523	0.00
03/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	8696	9	9	9	0.00
03/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	1941	2	2	2	0.00
03/06/2026	2044 On 06-May-27			Bond Future	9.34	97.4497	97.4198	97.4497	0.00
03/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	3631	4	4	4	0.00
03/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	5794	6	6	6	0.00
03/06/2026	2044 On 05-August-27			Bond Future	9.40	94.9043	94.8747	94.9043	0.00
03/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	5340	5	5	5	0.00
03/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	5012	5	5	5	0.00
03/06/2026	2046 On 06-August-26			Bond Future	145.38	144.0541	145.3754	144.0541	18,596.00
03/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	22995	22	23	22	0.00
03/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2046 On 05-November-26			Bond Future	145.72	144.3708	145.7161	144.3708	0.00
03/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	20236	19	20	19	0.00
03/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2046 On 04-February-27			Bond Future	148.58	147.2124	148.5829	147.2124	0.00
03/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	17493	16	17	16	0.00
03/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2046 On 06-May-27			Bond Future	149.15	147.7572	149.1547	147.7572	0.00
03/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	165	0	0	0	0.00
03/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	1	0	1	0.00
03/06/2026	2046 On 05-August-27			Bond Future	152.01	150.5820	152.0074	150.5820	0.00
03/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	2837	1	3	1	0.00
03/06/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2050 On 06-August-26			Bond Future	146.55	146.5052	146.5531	146.5052	18,177.00
03/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	23283	23	23	23	0.00
03/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2050 On 05-November-26			Bond Future	149.27	149.2219	149.2703	149.2219	0.00
03/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	25430	25	25	25	0.00
03/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2050 On 04-February-27			Bond Future	149.68	149.6352	149.6832	149.6352	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
03/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	17293	17	17	17	0.00
03/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2050 On 06-May-27			Bond Future	152.69	152.6380	152.6865	152.6380	0.00
03/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	2226	2	2	2	0.00
03/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
03/06/2026	2050 On 05-August-27			Bond Future	153.03	152.9751	153.0250	152.9751	0.00
03/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	55	0	0	0	0.00
03/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0	0	0	0	0.00
03/06/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	AL37 On 06-August-26			Index Future	1292.19	1293.6700	1292.1860	1293.6700	0.00
03/06/2026	AL37 On 05-November-26			Index Future	1316.09	1317.6010	1316.0880	1317.6010	0.00
03/06/2026	AL37 On 04-February-27			Index Future	1341.67	1343.2120	1341.6670	1343.2120	0.00
03/06/2026	AL37 On 06-May-27			Index Future	1368.28	1369.8570	1368.2790	1369.8570	0.00
03/06/2026	AL37 On 05-August-27			Index Future	1393.90	1395.5030	1393.8990	1395.5030	0.00
03/06/2026	AL7T On 06-August-26			Index Future	1681.72	1682.6750	1681.7150	1682.6750	0.00
03/06/2026	AL7T On 05-November-26			Index Future	1712.82	1713.8030	1712.8220	1713.8030	0.00
03/06/2026	AL7T On 04-February-27			Index Future	1746.11	1747.1150	1746.1110	1747.1150	0.00
03/06/2026	AL7T On 06-May-27			Index Future	1780.75	1781.7720	1780.7450	1781.7720	0.00
03/06/2026	AL7T On 05-August-27			Index Future	1814.09	1815.1300	1814.0890	1815.1300	0.00
03/06/2026	ALBI On 06-August-26			Index Future	1419.06	1419.8140	1419.0640	1419.8140	75.00
03/06/2026	ALBI On 05-November-26			Index Future	1445.31	1446.0790	1445.3130	1446.0790	0.00
03/06/2026	ALBI On 04-February-27			Index Future	1473.40	1474.1870	1473.4030	1474.1870	0.00
03/06/2026	ALBI On 06-May-27			Index Future	1502.63	1503.4300	1502.6280	1503.4300	0.00
03/06/2026	ALBI On 05-August-27			Index Future	1530.76	1531.5770	1530.7640	1531.5770	0.00
03/06/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C030 On 31-January-30			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
03/06/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/06/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/06/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/06/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	C818 On 21-December-27			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
03/06/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	ES33 On 06-August-26			Bond Future	8.98	95.4490	95.3841	95.4490	0.00
03/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13516	14	14	14	0.00
03/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
03/06/2026	ES33 On 05-November-26			Bond Future	9.05	93.4258	93.3594	93.4258	0.00
03/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8031	8	8	8	0.00
03/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
03/06/2026	ES33 On 04-February-27			Bond Future	9.11	95.2651	95.1966	95.2651	0.00
03/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2700	3	3	3	0.00
03/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
03/06/2026	ES33 On 06-May-27			Bond Future	9.15	93.3804	93.3102	93.3804	0.00
03/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
03/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1615	2	2	2	0.00
03/06/2026	ES33 On 05-August-27			Bond Future	9.23	95.1633	95.0926	95.1633	0.00
03/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	172	0	0	0	0.00
03/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
03/06/2026	ES42 On 06-August-26			Bond Future	9.53	94.2360	94.2130	94.2360	0.00
03/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19739	20	20	20	0.00
03/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
03/06/2026	ES42 On 05-November-26			Bond Future	9.59	91.7195	91.6957	91.7195	0.00
03/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13731	14	14	14	0.00
03/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
03/06/2026	ES42 On 04-February-27			Bond Future	9.64	93.5258	93.5008	93.5258	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
03/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4641	5	5	5	0.00
03/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
03/06/2026	ES42 On 06-May-27			Bond Future	9.68	91.1381	91.1123	91.1381	0.00
03/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
03/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2630	3	3	3	0.00
03/06/2026	ES42 On 05-August-27			Bond Future	9.75	92.8766	92.8511	92.8766	0.00
03/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	669	1	1	1	0.00
03/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
03/06/2026	GOVI On 06-August-26			GOVI	1392.19	1392.9510	1392.1940	1392.9510	734.00
03/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2031940	204	203	204	0.00
03/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
03/06/2026	GOVI On 05-November-26			GOVI	1417.95	1418.7190	1417.9460	1418.7190	2.00
03/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1409460	142	141	142	0.00
03/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
03/06/2026	GOVI On 04-February-27			GOVI	1445.50	1446.2960	1445.5040	1446.2960	0.00
03/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	765040	77	77	77	0.00
03/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
03/06/2026	GOVI On 06-May-27			GOVI	1474.18	1474.9850	1474.1760	1474.9850	0.00
03/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	471760	48	47	48	0.00
03/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
03/06/2026	GOVI On 05-August-27			GOVI	1501.78	1502.5990	1501.7790	1502.5990	0.00
03/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	367790	38	37	38	0.00
03/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
03/06/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2026	I258 On 06-August-26			Bond Future	133.34	132.9527	133.3363	132.9527	0.00
03/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	20401	20	20	20	0.00
03/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	14	0	0	0	0.00
03/06/2026	I258 On 05-November-26			Bond Future	135.81	135.4182	135.8085	135.4182	0.00
03/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	21055	21	21	21	0.00
03/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	196	0	0	0	0.00
03/06/2026	I258 On 04-February-27			Bond Future	135.54	135.1426	135.5389	135.1426	0.00
03/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	17596	17	18	17	0.00
03/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	957	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
03/06/2026	I258 On 06-May-27			Bond Future	138.26	137.8548	138.2588	137.8548	0.00
03/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	8827	9	9	9	0.00
03/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	5349	6	5	6	0.00
03/06/2026	I258 On 05-August-27			Bond Future	137.89	137.4817	137.8940	137.4817	0.00
03/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	7260	7	7	7	0.00
03/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	8296	9	8	9	0.00
03/06/2026	IGOV On 06-August-26			Index Future	454.41	451.8630	454.4130	451.8630	250.00
03/06/2026	IGOV On 05-November-26			Index Future	462.93	460.3310	462.9290	460.3310	8.00
03/06/2026	IGOV On 04-February-27			Index Future	472.03	469.3870	472.0340	469.3870	0.00
03/06/2026	IGOV On 06-May-27			Index Future	481.50	478.8030	481.5030	478.8030	0.00
03/06/2026	IGOV On 05-August-27			Index Future	490.62	487.8700	490.6230	487.8700	0.00
03/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/06/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/06/2026	R033 On 06-August-26			Bond Future	8.32	112.2295	112.1011	112.2295	9,292.00
03/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	9679	10	10	10	0.00
03/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	32	0	0	0	0.00
03/06/2026	R033 On 05-November-26			Bond Future	8.36	109.2421	109.1110	109.2421	0.00
03/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	5447	6	5	6	0.00
03/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	613	1	1	1	0.00
03/06/2026	R033 On 04-February-27			Bond Future	8.38	111.3677	111.2331	111.3677	0.00
03/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	3089	3	3	3	0.00
03/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	1787	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2026	R033 On 06-May-27			Bond Future	8.40	108.5339	108.3962	108.5339	0.00
03/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	1489	2	1	2	0.00
03/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	3787	4	4	4	0.00
03/06/2026	R033 On 05-August-27			Bond Future	8.45	110.5815	110.4421	110.5815	0.00
03/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	2954	3	3	3	0.00
03/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	2550	2	3	2	0.00
03/06/2026	R035 On 06-August-26			Bond Future	8.49	106.3764	106.2605	106.3764	93,949.00
03/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	14186	14	14	14	0.00
03/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	362	0	0	0	0.00
03/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	1158	1	1	1	0.00
03/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	199	0	0	0	4,876.00
03/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	416	0	0	0	4,876.00
03/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	9898	10	10	10	0.00
03/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	7277	7	7	7	0.00
03/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	4711	5	5	5	250.00
03/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	9427	10	9	10	0.00
03/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	7224	7	7	7	0.00
03/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	4662	5	5	5	0.00
03/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	2395	2	2	2	350.00
03/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	4270	4	4	4	200.00
03/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	6807	7	7	7	0.00
03/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	1028	1	1	1	1,000.00
03/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	2722	3	3	3	1,000.00
03/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	5567	6	6	6	0.00
03/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	294	0	0	0	1,000.00
03/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	935	1	1	1	0.00
03/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	2272	2	2	2	0.00
03/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	183	0	0	0	200.00
03/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	488	0	0	0	0.00
03/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	418	0	0	0	350.00
03/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	1086	1	1	1	0.00
03/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	156	0	0	0	350.00
03/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	68	0	0	0	200.00
03/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	153	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	410	0	0	0	0.00
03/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	57	0	0	0	250.00
03/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	4052	4	4	4	0.00
03/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	2093	2	2	2	4,876.00
03/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	3789	4	4	4	0.00
03/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	5172	5	5	5	0.00
03/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	6	0	0	0	0.00
03/06/2026	R035 On 05-November-26			Bond Future	8.54	103.8221	103.7037	103.8221	32,852.00
03/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	8797	9	9	9	0.00
03/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	3220	3	3	3	200.00
03/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	3899	4	4	4	0.00
03/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	2074	2	2	2	0.00
03/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	898	1	1	1	600.00
03/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	7684	8	8	8	0.00
03/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	5337	5	5	5	0.00
03/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	928	1	1	1	200.00
03/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	1670	2	2	2	0.00
03/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	521	1	1	1	200.00
03/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	2469	2	2	2	600.00
03/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	4335	4	4	4	0.00
03/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	1364	1	1	1	600.00
03/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	402	0	0	0	0.00
03/06/2026	R035 On 04-February-27			Bond Future	8.57	105.8418	105.7202	105.8418	0.00
03/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	4358	4	4	4	0.00
03/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	1708	2	2	2	3,000.00
03/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	3706	4	4	4	0.00
03/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	856	1	1	1	3,000.00
03/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	4008	4	4	4	0.00
03/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	6068	6	6	6	0.00
03/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	2309	2	2	2	1,050.00
03/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	1227	1	1	1	1,050.00
03/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	1939	2	2	2	1,050.00
03/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	3116	3	3	3	0.00
03/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	6054	6	6	6	0.00
03/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	2090	2	2	2	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	3873	4	4	4	0.00
03/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	1782	2	2	2	0.00
03/06/2026	R035 On 06-May-27			Bond Future	8.59	103.4360	103.3116	103.4360	0.00
03/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	2124	2	2	2	0.00
03/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	4072	4	4	4	0.00
03/06/2026	R035 On 05-August-27			Bond Future	8.63	105.3886	105.2626	105.3886	0.00
03/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	3578	4	4	4	0.00
03/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	3106	3	3	3	0.00
03/06/2026	R038 On 06-August-26			Bond Future	8.88	118.1993	118.2140	118.1993	1,900.00
03/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	19860	20	20	20	0.00
03/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	3	0	0	0	0.00
03/06/2026	R038 On 05-November-26			Bond Future	8.93	114.8800	114.8946	114.8800	2,570.00
03/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	13108	13	13	13	0.00
03/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	419	0	0	0	0.00
03/06/2026	R038 On 04-February-27			Bond Future	8.97	117.1153	117.1293	117.1153	0.00
03/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	6678	7	7	7	0.00
03/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	2074	2	2	2	0.00
03/06/2026	R038 On 06-May-27			Bond Future	9.01	113.9543	113.9680	113.9543	0.00
03/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	3070	3	3	3	0.00
03/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	5333	5	5	5	0.00
03/06/2026	R038 On 05-August-27			Bond Future	9.06	116.1039	116.1188	116.1039	0.00
03/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	4903	5	5	5	0.00
03/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	4286	4	4	4	0.00
03/06/2026	R053 On 06-August-26			Bond Future	9.08	129.6486	129.6668	129.6486	68,667.00
03/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	30560	31	31	31	0.00
03/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	263	0	0	0	530.00
03/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	7432	7	7	7	0.00
03/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	1120	1	1	1	0.00
03/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	3522	4	4	4	530.00
03/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	3240	3	3	3	530.00
03/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	1352	1	1	1	530.00
03/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	7125	7	7	7	0.00
03/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	13097	13	13	13	0.00
03/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	4	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
03/06/2026	R053 On 05-November-26			Bond Future	9.12	126.1608	126.1788	126.1608	4,041.00
03/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	21923	22	22	22	0.00
03/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	520	1	1	1	0.00
03/06/2026	R053 On 04-February-27			Bond Future	9.15	128.6155	128.6329	128.6155	0.00
03/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	12201	12	12	12	0.00
03/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	2842	3	3	3	0.00
03/06/2026	R053 On 06-May-27			Bond Future	9.18	125.3043	125.3216	125.3043	0.00
03/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	5225	5	5	5	0.00
03/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	8342	8	8	8	0.00
03/06/2026	R053 On 05-August-27			Bond Future	9.22	127.6683	127.6869	127.6683	0.00
03/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	7802	8	8	8	0.00
03/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	7114	7	7	7	0.00
03/06/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
03/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	45	0	0	0	0.00
03/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	45	0	0	0	0.00
03/06/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
03/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	35	0	0	0	0.00
03/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	35	0	0	0	0.00
03/06/2026	R202 On 06-August-26			Bond Future	300.05	299.8609	300.0541	299.8609	1,025.00
03/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	21194	21	21	21	0.00
03/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R202 On 05-November-26			Bond Future	305.62	305.4213	305.6168	305.4213	0.00
03/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	25157	25	25	25	0.00
03/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R202 On 04-February-27			Bond Future	306.05	305.8552	306.0521	305.8552	0.00
03/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	11322	11	11	11	0.00
03/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R202 On 06-May-27			Bond Future	312.19	311.9929	312.1926	311.9929	0.00
03/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	5203	5	5	5	0.00
03/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R202 On 05-August-27			Bond Future	312.46	312.2530	312.4581	312.2530	0.00
03/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	0	0	0	0	0.00
03/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	512	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
03/06/2026	R209 On 06-August-26			Bond Future	8.67	86.7712	86.6914	86.7712	37,805.00
03/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	14029	14	14	14	0.00
03/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	5	0	0	0	0.00
03/06/2026	R209 On 05-November-26			Bond Future	8.71	85.2084	85.1269	85.2084	7,212.00
03/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	8908	9	9	9	0.00
03/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	368	0	0	0	0.00
03/06/2026	R209 On 04-February-27			Bond Future	8.74	86.8661	86.7822	86.8661	0.00
03/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	4585	5	5	5	0.00
03/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	1082	1	1	1	3,237.00
03/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	3408	3	3	3	0.00
03/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	2211	2	2	2	3,237.00
03/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	5184	5	5	5	0.00
03/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	1658	2	2	2	0.00
03/06/2026	R209 On 06-May-27			Bond Future	8.77	85.4374	85.3516	85.4374	0.00
03/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	2087	2	2	2	0.00
03/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	1739	2	2	2	4,620.00
03/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	4923	5	5	5	0.00
03/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	1978	2	2	2	4,620.00
03/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	4651	5	5	5	0.00
03/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	4091	4	4	4	0.00
03/06/2026	R209 On 05-August-27			Bond Future	8.82	87.0502	86.9634	87.0502	0.00
03/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	3473	4	3	4	0.00
03/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	3189	3	3	3	0.00
03/06/2026	R210 On 06-August-26			Bond Future	267.61	267.4514	267.6129	267.4514	448.00
03/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	7773	8	8	8	0.00
03/06/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R210 On 05-November-26			Bond Future	269.01	268.8418	269.0052	268.8418	0.00
03/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	15675	16	16	16	0.00
03/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R210 On 04-February-27			Bond Future	274.30	274.1327	274.2972	274.1327	0.00
03/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	8267	8	8	8	0.00
03/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R210 On 06-May-27			Bond Future	276.15	275.9815	276.1480	275.9815	0.00
03/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	5018	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
03/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R210 On 05-August-27			Bond Future	281.43	281.2586	281.4305	281.2586	0.00
03/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	5420	5	5	5	0.00
03/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R213 On 06-August-26			Bond Future	8.09	99.1487	99.0397	99.1487	56,089.00
03/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	5665	6	6	6	0.00
03/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	42	0	0	0	0.00
03/06/2026	R213 On 05-November-26			Bond Future	8.14	97.4131	97.3017	97.4131	0.00
03/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	2754	3	3	3	0.00
03/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	641	1	1	1	0.00
03/06/2026	R213 On 04-February-27			Bond Future	8.16	99.3079	99.1936	99.3079	0.00
03/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	1479	2	1	2	0.00
03/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	1542	1	2	1	0.00
03/06/2026	R213 On 06-May-27			Bond Future	8.17	97.7244	97.6074	97.7244	0.00
03/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	763	1	1	1	0.00
03/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	4038	4	4	4	0.00
03/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	1577	2	2	2	2,830.00
03/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	701	1	1	1	2,830.00
03/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	1688	2	2	2	0.00
03/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	2688	3	3	3	0.00
03/06/2026	R213 On 05-August-27			Bond Future	8.21	99.5698	99.4514	99.5698	0.00
03/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	1815	2	2	2	0.00
03/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	1300	1	1	1	1,200.00
03/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	2404	2	2	2	0.00
03/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	1311	1	1	1	1,200.00
03/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	2069	2	2	2	0.00
03/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	1633	2	2	2	0.00
03/06/2026	R214 On 06-August-26			Bond Future	9.12	82.0456	82.0224	82.0456	24,495.00
03/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	16401	16	16	16	0.00
03/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	4	0	0	0	0.00
03/06/2026	R214 On 05-November-26			Bond Future	9.17	80.2506	80.2266	80.2506	2,614.00
03/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	11257	11	11	11	0.00
03/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	382	0	0	0	0.00
03/06/2026	R214 On 04-February-27			Bond Future	9.21	81.8116	81.7866	81.8116	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
03/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	6192	6	6	6	0.00
03/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	1797	2	2	2	0.00
03/06/2026	R214 On 06-May-27			Bond Future	9.24	80.1349	80.1090	80.1349	0.00
03/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	2621	3	3	3	0.00
03/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	5043	5	5	5	0.00
03/06/2026	R214 On 05-August-27			Bond Future	9.29	81.6477	81.6220	81.6477	0.00
03/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	4243	4	4	4	0.00
03/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	4056	4	4	4	0.00
03/06/2026	R248 On 06-August-26			Bond Future	9.17	99.9967	100.0110	99.9967	255,010.00
03/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	23165	23	23	23	0.00
03/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	7674	8	8	8	0.00
03/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	1804	2	2	2	0.00
03/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	3346	3	3	3	1,762.00
03/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	603	1	1	1	1,762.00
03/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	3	0	0	0	0.00
03/06/2026	R248 On 05-November-26			Bond Future	9.21	97.3891	97.4033	97.3891	37,528.00
03/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	16587	17	17	17	0.00
03/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	409	0	0	0	0.00
03/06/2026	R248 On 04-February-27			Bond Future	9.25	99.2836	99.2973	99.2836	0.00
03/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	9286	9	9	9	0.00
03/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	2129	2	2	2	0.00
03/06/2026	R248 On 06-May-27			Bond Future	9.28	96.8113	96.8248	96.8113	260.00
03/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	4056	4	4	4	0.00
03/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	6131	6	6	6	0.00
03/06/2026	R248 On 05-August-27			Bond Future	9.33	98.6385	98.6531	98.6385	0.00
03/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	5802	6	6	6	0.00
03/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	5429	5	5	5	0.00
03/06/2026	R2R9 On 06-August-26			Bond Future	9.00	110.0665	110.0813	110.0665	4,187.00
03/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96962	97	97	97	0.00
03/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R2R9 On 05-November-26			Bond Future	9.06	107.1026	107.1172	107.1026	0.00
03/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96147	96	96	96	0.00
03/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R2R9 On 04-February-27			Bond Future	9.10	109.1865	109.2005	109.1865	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
03/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7579	8	8	8	0.00
03/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1831	2	2	2	0.00
03/06/2026	R2R9 On 06-May-27			Bond Future	9.14	106.3725	106.3864	106.3725	0.00
03/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3105	3	3	3	0.00
03/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6503	7	7	7	0.00
03/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3481	3	3	3	250.00
03/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2845	3	3	3	250.00
03/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4944	5	5	5	0.00
03/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5404	5	5	5	0.00
03/06/2026	R2R9 On 05-August-27			Bond Future	9.19	108.3793	108.3943	108.3793	0.00
03/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4889	5	5	5	0.00
03/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3288	3	3	3	910.00
03/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6767	7	7	7	0.00
03/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3548	4	4	4	180.00
03/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6065	6	6	6	0.00
03/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3631	4	4	4	910.00
03/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6041	6	6	6	0.00
03/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3281	3	3	3	180.00
03/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5699	6	6	6	0.00
03/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4386	4	4	4	0.00
03/06/2026	R4R2 On 06-August-26			Bond Future	9.20	111.2539	111.2706	111.2539	5,078.00
03/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97853	98	98	98	0.00
03/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R4R2 On 05-November-26			Bond Future	9.25	108.1857	108.2022	108.1857	0.00
03/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96980	97	97	97	0.00
03/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
03/06/2026	R4R2 On 04-February-27			Bond Future	9.30	110.2908	110.3067	110.2908	0.00
03/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8776	9	9	9	0.00
03/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2078	2	2	2	0.00
03/06/2026	R4R2 On 06-May-27			Bond Future	9.34	107.3725	107.3883	107.3725	0.00
03/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3461	3	3	3	0.00
03/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6317	6	6	6	0.00
03/06/2026	R4R2 On 05-August-27			Bond Future	9.39	109.3981	109.4151	109.3981	0.00
03/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5521	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5137	5	5	5	0.00
03/06/2026	RR87 On 06-August-26			Bond Future	7.23	100.8825	100.8830	100.8825	0.00
03/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	2	0	0	0	0.00
03/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	249	0	0	0	0.00
03/06/2026	RR87 On 05-November-26			Bond Future	6.68	102.7290	102.7292	102.7290	0.00
03/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
03/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	162	0	0	0	0.00
03/06/2026	RR88 On 06-August-26			Bond Future	7.64	104.3611	104.3230	104.3611	0.00
03/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	4	0	0	0	0.00
03/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1028	1	1	1	0.00
03/06/2026	RR88 On 05-November-26			Bond Future	7.67	105.6311	105.5897	105.6311	0.00
03/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	20	0	0	0	0.00
03/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1028	1	1	1	0.00
03/06/2026	RR88 On 04-February-27			Bond Future	7.61	103.8359	103.7916	103.8359	0.00
03/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	424	0	0	0	0.00
03/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	283	0	0	0	0.00
03/06/2026	RR88 On 06-May-27			Bond Future	7.44	105.8974	105.8517	105.8974	0.00
03/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	461	0	0	0	0.00
03/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	191	0	0	0	0.00
03/06/2026	RR88 On 05-August-27			Bond Future	7.30	102.5899	102.5443	102.5899	0.00
03/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	375	0	0	0	0.00
03/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	96	0	0	0	0.00
03/06/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/06/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00