



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: 09/07/2026 TO: 09/07/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	2029 On 06-August-26			Bond Future	152.21	152.1725	152.2121	152.1725	5,519.00
09/07/2026	2029 On 06-August-26	144.10	Call	Bond Future	8112	8	8	8	0.00
09/07/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2029 On 05-November-26			Bond Future	153.53	153.4938	153.5339	153.4938	5,118.00
09/07/2026	2029 On 05-November-26	147.56	Call	Bond Future	5974	6	6	6	0.00
09/07/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2029 On 04-February-27			Bond Future	156.50	156.4559	156.4966	156.4559	0.00
09/07/2026	2029 On 04-February-27	149.72	Call	Bond Future	6777	7	7	7	0.00
09/07/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2029 On 06-May-27			Bond Future	157.99	157.9522	157.9945	157.9522	0.00
09/07/2026	2029 On 06-May-27	153.32	Call	Bond Future	4675	5	5	5	0.00
09/07/2026	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
09/07/2026	2029 On 05-August-27			Bond Future	161.05	161.0065	161.0499	161.0065	0.00
09/07/2026	2029 On 05-August-27	156.72	Call	Bond Future	4330	4	4	4	0.00
09/07/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2030 On 06-August-26			Bond Future	7.82	100.8715	100.7962	100.8715	84,671.00
09/07/2026	2030 On 06-August-26	9.22	Call	Bond Future	4095	4	4	4	0.00
09/07/2026	2030 On 06-August-26	7.21	Call	Bond Future	11	0	0	0	1,000.00
09/07/2026	2030 On 06-August-26	7.71	Call	Bond Future	284	0	0	0	1,000.00
09/07/2026	2030 On 06-August-26	8.06	Call	Bond Future	918	1	1	1	0.00
09/07/2026	2030 On 06-August-26	8.06	Put	Bond Future	200	0	0	0	1,000.00
09/07/2026	2030 On 06-August-26	7.71	Put	Bond Future	612	1	1	1	0.00
09/07/2026	2030 On 06-August-26	7.21	Put	Bond Future	1857	2	2	2	0.00
09/07/2026	2030 On 06-August-26	9.22	Put	Bond Future	2	0	0	0	0.00
09/07/2026	2030 On 05-November-26			Bond Future	7.84	102.7196	102.6426	102.7196	105,200.00
09/07/2026	2030 On 05-November-26	8.39	Call	Bond Future	1882	2	2	2	0.00
09/07/2026	2030 On 05-November-26	8.39	Put	Bond Future	355	0	0	0	0.00
09/07/2026	2030 On 04-February-27			Bond Future	7.85	100.6700	100.5914	100.6700	0.00
09/07/2026	2030 On 04-February-27	7.82	Call	Bond Future	937	1	1	1	0.00
09/07/2026	2030 On 04-February-27	7.82	Put	Bond Future	1010	1	1	1	0.00
09/07/2026	2030 On 06-May-27			Bond Future	7.86	102.5997	102.5196	102.5997	0.00
09/07/2026	2030 On 06-May-27	7.27	Call	Bond Future	408	0	0	0	0.00
09/07/2026	2030 On 06-May-27	7.27	Put	Bond Future	1856	2	2	2	0.00
09/07/2026	2030 On 05-August-27			Bond Future	7.89	100.5505	100.4691	100.5505	0.00
09/07/2026	2030 On 05-August-27	8.11	Call	Bond Future	1408	1	1	1	0.00
09/07/2026	2030 On 05-August-27	8.11	Put	Bond Future	932	1	1	1	0.00
09/07/2026	2031 On 06-August-26			Bond Future	117.34	117.5023	117.3409	117.5023	4,822.00
09/07/2026	2031 On 06-August-26	113.81	Call	Bond Future	3531	4	4	4	0.00
09/07/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2031 On 05-November-26			Bond Future	119.52	119.6836	119.5188	119.6836	9,259.00
09/07/2026	2031 On 05-November-26	111.49	Call	Bond Future	8029	8	8	8	0.00
09/07/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2031 On 04-February-27			Bond Future	119.32	119.4873	119.3202	119.4873	0.00
09/07/2026	2031 On 04-February-27	116.18	Call	Bond Future	3265	3	3	3	0.00
09/07/2026	2031 On 04-February-27	116.18	Put	Bond Future	125	0	0	0	0.00
09/07/2026	2031 On 06-May-27			Bond Future	121.63	121.8050	121.6347	121.8050	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
09/07/2026	2031 On 06-May-27	116.87	Call	Bond Future	4807	5	5	5	0.00
09/07/2026	2031 On 06-May-27	116.87	Put	Bond Future	43	0	0	0	0.00
09/07/2026	2031 On 05-August-27			Bond Future	121.42	121.5934	121.4222	121.5934	0.00
09/07/2026	2031 On 05-August-27	121.41	Call	Bond Future	1181	1	1	1	0.00
09/07/2026	2031 On 05-August-27	121.41	Put	Bond Future	1169	1	1	1	0.00
09/07/2026	2032 On 06-August-26			Bond Future	8.11	103.7206	103.6318	103.7206	75,848.00
09/07/2026	2032 On 06-August-26	10.12	Call	Bond Future	8515	9	9	9	0.00
09/07/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2032 On 05-November-26			Bond Future	8.14	101.4614	101.3707	101.4614	126,369.00
09/07/2026	2032 On 05-November-26	9.16	Call	Bond Future	4568	5	5	5	0.00
09/07/2026	2032 On 05-November-26	9.16	Put	Bond Future	308	0	0	0	0.00
09/07/2026	2032 On 04-February-27			Bond Future	8.17	103.3956	103.3030	103.3956	0.00
09/07/2026	2032 On 04-February-27	8.48	Call	Bond Future	2448	3	2	3	0.00
09/07/2026	2032 On 04-February-27	8.48	Put	Bond Future	1177	1	1	1	0.00
09/07/2026	2032 On 06-May-27			Bond Future	8.20	101.2170	101.1226	101.2170	0.00
09/07/2026	2032 On 06-May-27	7.80	Call	Bond Future	1079	1	1	1	0.00
09/07/2026	2032 On 06-May-27	7.80	Put	Bond Future	2667	3	3	3	0.00
09/07/2026	2032 On 05-August-27			Bond Future	8.23	103.1499	103.0539	103.1499	0.00
09/07/2026	2032 On 05-August-27	8.42	Call	Bond Future	2417	2	2	2	0.00
09/07/2026	2032 On 05-August-27	8.42	Put	Bond Future	1703	2	2	2	0.00
09/07/2026	2033 On 06-August-26			Bond Future	147.98	148.0303	147.9817	148.0303	20,962.00
09/07/2026	2033 On 06-August-26	134.25	Call	Bond Future	13732	14	14	14	0.00
09/07/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2033 On 05-November-26			Bond Future	149.12	149.1714	149.1215	149.1714	199.00
09/07/2026	2033 On 05-November-26	137.26	Call	Bond Future	11861	12	12	12	0.00
09/07/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2033 On 04-February-27			Bond Future	152.00	152.0500	151.9990	152.0500	0.00
09/07/2026	2033 On 04-February-27	142.71	Call	Bond Future	9289	9	9	9	0.00
09/07/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2033 On 06-May-27			Bond Future	153.30	153.3551	153.3039	153.3551	0.00
09/07/2026	2033 On 06-May-27	151.21	Call	Bond Future	2094	2	2	2	0.00
09/07/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2033 On 05-August-27			Bond Future	156.27	156.3206	156.2686	156.3206	0.00
09/07/2026	2033 On 05-August-27	153.15	Call	Bond Future	3119	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2037 On 06-August-26			Bond Future	8.64	99.5855	99.3154	99.5855	230,022.00
09/07/2026	2037 On 06-August-26	11.71	Call	Bond Future	18128	18	18	18	0.00
09/07/2026	2037 On 06-August-26	11.30	Call	Bond Future	15983	16	16	16	0.00
09/07/2026	2037 On 06-August-26	10.70	Call	Bond Future	12701	13	13	13	0.00
09/07/2026	2037 On 06-August-26	10.02	Call	Bond Future	8773	9	9	9	2,541.00
09/07/2026	2037 On 06-August-26	9.30	Call	Bond Future	4462	5	4	5	0.00
09/07/2026	2037 On 06-August-26	9.30	Put	Bond Future	138	0	0	0	8,000.00
09/07/2026	2037 On 06-August-26	10.70	Put	Bond Future	1	0	0	0	2,541.00
09/07/2026	2037 On 06-August-26	10.02	Put	Bond Future	11	0	0	0	0.00
09/07/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	2,541.00
09/07/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2037 On 05-November-26			Bond Future	8.68	101.4100	101.1346	101.4100	30,040.00
09/07/2026	2037 On 05-November-26	10.62	Call	Bond Future	11971	12	12	12	0.00
09/07/2026	2037 On 05-November-26	10.83	Call	Bond Future	13087	13	13	13	0.00
09/07/2026	2037 On 05-November-26	10.23	Call	Bond Future	9860	10	10	10	0.00
09/07/2026	2037 On 05-November-26	9.46	Call	Bond Future	5703	6	6	6	4,490.00
09/07/2026	2037 On 05-November-26	10.23	Put	Bond Future	243	0	0	0	4,490.00
09/07/2026	2037 On 05-November-26	9.46	Put	Bond Future	697	1	1	1	0.00
09/07/2026	2037 On 05-November-26	10.83	Put	Bond Future	86	0	0	0	4,490.00
09/07/2026	2037 On 05-November-26	10.62	Put	Bond Future	134	0	0	0	0.00
09/07/2026	2037 On 04-February-27			Bond Future	8.71	99.0850	98.8043	99.0850	0.00
09/07/2026	2037 On 04-February-27	9.51	Call	Bond Future	6164	6	6	6	0.00
09/07/2026	2037 On 04-February-27	9.81	Call	Bond Future	7668	8	8	8	0.00
09/07/2026	2037 On 04-February-27	9.31	Call	Bond Future	5198	5	5	5	0.00
09/07/2026	2037 On 04-February-27	8.44	Call	Bond Future	1772	2	2	2	4,490.00
09/07/2026	2037 On 04-February-27	9.31	Put	Bond Future	1410	1	1	1	4,490.00
09/07/2026	2037 On 04-February-27	8.44	Put	Bond Future	3574	3	4	3	0.00
09/07/2026	2037 On 04-February-27	9.81	Put	Bond Future	853	1	1	1	4,490.00
09/07/2026	2037 On 04-February-27	9.51	Put	Bond Future	1150	1	1	1	0.00
09/07/2026	2037 On 06-May-27			Bond Future	8.75	100.9843	100.6982	100.9843	0.00
09/07/2026	2037 On 06-May-27	8.58	Call	Bond Future	2498	3	2	3	0.00
09/07/2026	2037 On 06-May-27	8.58	Put	Bond Future	3605	3	4	3	0.00
09/07/2026	2037 On 05-August-27			Bond Future	8.80	98.6535	98.3622	98.6535	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
09/07/2026	2037 On 05-August-27	9.05	Call	Bond Future	4347	5	4	5	0.00
09/07/2026	2037 On 05-August-27	9.05	Put	Bond Future	2784	3	3	3	0.00
09/07/2026	2038 On 06-August-26			Bond Future	162.82	162.9353	162.8210	162.9353	2,616.00
09/07/2026	2038 On 06-August-26	144.72	Call	Bond Future	18101	18	18	18	0.00
09/07/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2038 On 05-November-26			Bond Future	165.84	165.9600	165.8431	165.9600	1,585.00
09/07/2026	2038 On 05-November-26	146.31	Call	Bond Future	19533	20	20	20	0.00
09/07/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2038 On 04-February-27			Bond Future	166.77	166.8875	166.7690	166.8875	0.00
09/07/2026	2038 On 04-February-27	153.83	Call	Bond Future	12939	13	13	13	0.00
09/07/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2038 On 06-May-27			Bond Future	170.00	170.1246	170.0041	170.1246	0.00
09/07/2026	2038 On 06-May-27	166.10	Call	Bond Future	3904	4	4	4	0.00
09/07/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2038 On 05-August-27			Bond Future	170.96	171.0843	170.9636	171.0843	0.00
09/07/2026	2038 On 05-August-27	169.13	Call	Bond Future	1834	2	2	2	0.00
09/07/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2040 On 06-August-26			Bond Future	8.92	101.2842	100.8945	101.2842	72,374.00
09/07/2026	2040 On 06-August-26	12.19	Call	Bond Future	21461	22	21	22	0.00
09/07/2026	2040 On 06-August-26	9.20	Call	Bond Future	2718	3	3	3	0.00
09/07/2026	2040 On 06-August-26	9.20	Put	Bond Future	584	1	1	1	13,500.00
09/07/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2040 On 05-November-26			Bond Future	8.96	103.1399	102.7428	103.1399	27,966.00
09/07/2026	2040 On 05-November-26	11.06	Call	Bond Future	14559	15	15	15	0.00
09/07/2026	2040 On 05-November-26	11.27	Call	Bond Future	15787	16	16	16	0.00
09/07/2026	2040 On 05-November-26	10.67	Call	Bond Future	12212	13	12	13	0.00
09/07/2026	2040 On 05-November-26	9.91	Call	Bond Future	7578	8	8	8	2,300.00
09/07/2026	2040 On 05-November-26	10.67	Put	Bond Future	243	0	0	0	2,300.00
09/07/2026	2040 On 05-November-26	9.91	Put	Bond Future	676	1	1	1	0.00
09/07/2026	2040 On 05-November-26	11.27	Put	Bond Future	92	0	0	0	2,300.00
09/07/2026	2040 On 05-November-26	11.06	Put	Bond Future	142	0	0	0	0.00
09/07/2026	2040 On 04-February-27			Bond Future	9.00	100.5974	100.1926	100.5974	0.00
09/07/2026	2040 On 04-February-27	9.93	Call	Bond Future	7904	8	8	8	0.00
09/07/2026	2040 On 04-February-27	10.17	Call	Bond Future	9277	10	9	10	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
09/07/2026	2040 On 04-February-27	9.67	Call	Bond Future	6448	7	6	7	0.00
09/07/2026	2040 On 04-February-27	8.78	Call	Bond Future	2293	2	2	2	2,300.00
09/07/2026	2040 On 04-February-27	9.67	Put	Bond Future	1580	1	2	1	2,300.00
09/07/2026	2040 On 04-February-27	8.78	Put	Bond Future	4004	4	4	4	0.00
09/07/2026	2040 On 04-February-27	10.17	Put	Bond Future	974	1	1	1	2,300.00
09/07/2026	2040 On 04-February-27	9.93	Put	Bond Future	1228	1	1	1	0.00
09/07/2026	2040 On 06-May-27			Bond Future	9.05	102.5256	102.1131	102.5256	0.00
09/07/2026	2040 On 06-May-27	8.88	Call	Bond Future	3025	3	3	3	0.00
09/07/2026	2040 On 06-May-27	8.88	Put	Bond Future	4278	4	4	4	0.00
09/07/2026	2040 On 05-August-27			Bond Future	9.10	99.9737	99.5534	99.9737	0.00
09/07/2026	2040 On 05-August-27	9.33	Call	Bond Future	5102	5	5	5	0.00
09/07/2026	2040 On 05-August-27	9.33	Put	Bond Future	3409	3	3	3	0.00
09/07/2026	2043 On 06-August-26			Bond Future	125.77	125.7372	125.7734	125.7372	3,416.00
09/07/2026	2043 On 06-August-26	110.88	Call	Bond Future	14893	15	15	15	0.00
09/07/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2043 On 05-November-26			Bond Future	128.11	128.0713	128.1078	128.0713	0.00
09/07/2026	2043 On 05-November-26	112.84	Call	Bond Future	15290	15	15	15	0.00
09/07/2026	2043 On 05-November-26	112.84	Put	Bond Future	23	0	0	0	0.00
09/07/2026	2043 On 04-February-27			Bond Future	127.63	127.5909	127.6291	127.5909	0.00
09/07/2026	2043 On 04-February-27	117.63	Call	Bond Future	10499	10	10	10	0.00
09/07/2026	2043 On 04-February-27	117.63	Put	Bond Future	500	1	0	1	0.00
09/07/2026	2043 On 06-May-27			Bond Future	130.10	130.0658	130.1049	130.0658	0.00
09/07/2026	2043 On 06-May-27	127.48	Call	Bond Future	5433	5	5	5	0.00
09/07/2026	2043 On 06-May-27	127.48	Put	Bond Future	2808	3	3	3	0.00
09/07/2026	2043 On 05-August-27			Bond Future	129.60	129.5570	129.5996	129.5570	0.00
09/07/2026	2043 On 05-August-27	129.56	Call	Bond Future	4444	4	4	4	0.00
09/07/2026	2043 On 05-August-27	129.56	Put	Bond Future	4404	4	4	4	0.00
09/07/2026	2044 On 06-August-26			Bond Future	9.03	98.2203	97.8357	98.2203	43,586.00
09/07/2026	2044 On 06-August-26	12.42	Call	Bond Future	23506	24	24	24	0.00
09/07/2026	2044 On 06-August-26	9.25	Call	Bond Future	2634	3	3	3	0.00
09/07/2026	2044 On 06-August-26	9.00	Call	Bond Future	1344	2	1	2	0.00
09/07/2026	2044 On 06-August-26	9.75	Call	Bond Future	6030	6	6	6	0.00
09/07/2026	2044 On 06-August-26	9.75	Put	Bond Future	161	0	0	0	14,500.00
09/07/2026	2044 On 06-August-26	9.00	Put	Bond Future	1607	1	2	1	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	2044 On 06-August-26	9.25	Put	Bond Future	786	1	1	1	7,000.00
09/07/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2044 On 05-November-26			Bond Future	9.07	100.0198	99.6278	100.0198	98,248.00
09/07/2026	2044 On 05-November-26	11.34	Call	Bond Future	16778	17	17	17	0.00
09/07/2026	2044 On 05-November-26	9.50	Call	Bond Future	5066	5	5	5	0.00
09/07/2026	2044 On 05-November-26	9.50	Put	Bond Future	1540	1	2	1	15,000.00
09/07/2026	2044 On 05-November-26	11.34	Put	Bond Future	123	0	0	0	0.00
09/07/2026	2044 On 04-February-27			Bond Future	9.11	97.5431	97.1435	97.5431	0.00
09/07/2026	2044 On 04-February-27	10.18	Call	Bond Future	9597	10	10	10	0.00
09/07/2026	2044 On 04-February-27	10.18	Put	Bond Future	1223	1	1	1	0.00
09/07/2026	2044 On 06-May-27			Bond Future	9.15	99.4128	99.0056	99.4128	0.00
09/07/2026	2044 On 06-May-27	9.08	Call	Bond Future	3818	4	4	4	0.00
09/07/2026	2044 On 06-May-27	9.08	Put	Bond Future	4394	4	4	4	0.00
09/07/2026	2044 On 05-August-27			Bond Future	9.20	96.9267	96.5119	96.9267	0.00
09/07/2026	2044 On 05-August-27	9.44	Call	Bond Future	5783	6	6	6	0.00
09/07/2026	2044 On 05-August-27	9.44	Put	Bond Future	3818	4	4	4	0.00
09/07/2026	2046 On 06-August-26			Bond Future	146.26	146.2156	146.2567	146.2156	18,596.00
09/07/2026	2046 On 06-August-26	122.38	Call	Bond Future	23877	24	24	24	0.00
09/07/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2046 On 05-November-26			Bond Future	146.61	146.5673	146.6090	146.5673	245.00
09/07/2026	2046 On 05-November-26	125.48	Call	Bond Future	21129	21	21	21	0.00
09/07/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2046 On 04-February-27			Bond Future	149.44	149.3959	149.4384	149.3959	0.00
09/07/2026	2046 On 04-February-27	131.09	Call	Bond Future	18348	18	18	18	0.00
09/07/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2046 On 06-May-27			Bond Future	149.92	149.8760	149.9205	149.8760	0.00
09/07/2026	2046 On 06-May-27	148.99	Call	Bond Future	931	1	1	1	0.00
09/07/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2046 On 05-August-27			Bond Future	152.82	152.7736	152.8192	152.7736	0.00
09/07/2026	2046 On 05-August-27	149.17	Call	Bond Future	3649	4	4	4	0.00
09/07/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2050 On 06-August-26			Bond Future	149.47	148.4144	149.4688	148.4144	17,592.00
09/07/2026	2050 On 06-August-26	123.27	Call	Bond Future	26199	25	26	25	0.00
09/07/2026	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
09/07/2026	2050 On 05-November-26			Bond Future	152.24	151.1691	152.2428	151.1691	732.00
09/07/2026	2050 On 05-November-26	123.84	Call	Bond Future	28403	27	28	27	0.00
09/07/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2050 On 04-February-27			Bond Future	152.65	151.5544	152.6496	151.5544	0.00
09/07/2026	2050 On 04-February-27	132.39	Call	Bond Future	20260	19	20	19	0.00
09/07/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2050 On 06-May-27			Bond Future	155.61	154.4943	155.6107	154.4943	0.00
09/07/2026	2050 On 06-May-27	150.46	Call	Bond Future	5151	4	5	4	0.00
09/07/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
09/07/2026	2050 On 05-August-27			Bond Future	156.03	154.8880	156.0281	154.8880	0.00
09/07/2026	2050 On 05-August-27	152.97	Call	Bond Future	3058	2	3	2	0.00
09/07/2026	2050 On 05-August-27	152.97	Put	Bond Future	0	0	0	0	0.00
09/07/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	AL37 On 06-August-26			Index Future	1298.22	1299.2540	1298.2230	1299.2540	0.00
09/07/2026	AL37 On 05-November-26			Index Future	1322.26	1323.3130	1322.2600	1323.3130	0.00
09/07/2026	AL37 On 04-February-27			Index Future	1347.46	1348.5350	1347.4600	1348.5350	0.00
09/07/2026	AL37 On 06-May-27			Index Future	1373.29	1374.3880	1373.2930	1374.3880	0.00
09/07/2026	AL37 On 05-August-27			Index Future	1399.28	1400.3920	1399.2790	1400.3920	0.00
09/07/2026	AL7T On 06-August-26			Index Future	1696.55	1700.4260	1696.5480	1700.4260	0.00
09/07/2026	AL7T On 05-November-26			Index Future	1727.96	1731.9140	1727.9610	1731.9140	0.00
09/07/2026	AL7T On 04-February-27			Index Future	1760.89	1764.9240	1760.8930	1764.9240	0.00
09/07/2026	AL7T On 06-May-27			Index Future	1794.65	1798.7600	1794.6520	1798.7600	0.00
09/07/2026	AL7T On 05-August-27			Index Future	1828.61	1832.7930	1828.6100	1832.7930	0.00
09/07/2026	ALBI On 06-August-26			Index Future	1433.18	1436.7120	1433.1820	1436.7120	73.00
09/07/2026	ALBI On 05-November-26			Index Future	1459.72	1463.3170	1459.7180	1463.3170	0.00
09/07/2026	ALBI On 04-February-27			Index Future	1487.54	1491.2070	1487.5380	1491.2070	0.00
09/07/2026	ALBI On 06-May-27			Index Future	1516.06	1519.7950	1516.0560	1519.7950	0.00
09/07/2026	ALBI On 05-August-27			Index Future	1544.74	1548.5500	1544.7430	1548.5500	0.00
09/07/2026	C002 On 31-March-32			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
09/07/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/07/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/07/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/07/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C431 On 31-January-31			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
09/07/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	ES33 On 06-August-26			Bond Future	8.81	96.3922	96.2441	96.3922	0.00
09/07/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14376	15	14	15	0.00
09/07/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
09/07/2026	ES33 On 05-November-26			Bond Future	8.87	94.3884	94.2373	94.3884	0.00
09/07/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8909	9	9	9	0.00
09/07/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
09/07/2026	ES33 On 04-February-27			Bond Future	8.92	96.2101	96.0560	96.2101	0.00
09/07/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3559	4	4	4	0.00
09/07/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
09/07/2026	ES33 On 06-May-27			Bond Future	8.98	94.2806	94.1236	94.2806	0.00
09/07/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
09/07/2026	ES33 On 06-May-27	8.80	Put	Bond Future	802	1	1	1	0.00
09/07/2026	ES33 On 05-August-27			Bond Future	9.04	96.1021	95.9422	96.1021	0.00
09/07/2026	ES33 On 05-August-27	9.27	Call	Bond Future	1022	1	1	1	0.00
09/07/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
09/07/2026	ES42 On 06-August-26			Bond Future	9.36	95.8660	95.5186	95.8660	0.00
09/07/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21044	21	21	21	0.00
09/07/2026	ES42 On 06-August-26	12.65	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
09/07/2026	ES42 On 05-November-26			Bond Future	9.41	93.3816	93.0275	93.3816	0.00
09/07/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15063	15	15	15	0.00
09/07/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
09/07/2026	ES42 On 04-February-27			Bond Future	9.46	95.1840	94.8231	95.1840	0.00
09/07/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5963	6	6	6	0.00
09/07/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
09/07/2026	ES42 On 06-May-27			Bond Future	9.51	92.7658	92.3978	92.7658	0.00
09/07/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
09/07/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1345	1	1	1	0.00
09/07/2026	ES42 On 05-August-27			Bond Future	9.56	94.5571	94.1821	94.5571	0.00
09/07/2026	ES42 On 05-August-27	9.84	Call	Bond Future	2000	2	2	2	0.00
09/07/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
09/07/2026	GOVI On 06-August-26			GOVI	1406.50	1410.0400	1406.4960	1410.0400	733.00
09/07/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2174960	221	217	221	0.00
09/07/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
09/07/2026	GOVI On 05-November-26			GOVI	1432.54	1436.1510	1432.5380	1436.1510	2.00
09/07/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1555380	159	156	159	0.00
09/07/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
09/07/2026	GOVI On 04-February-27			GOVI	1459.84	1463.5240	1459.8400	1463.5240	0.00
09/07/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	908400	95	91	95	0.00
09/07/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
09/07/2026	GOVI On 06-May-27			GOVI	1487.83	1491.5810	1487.8270	1491.5810	0.00
09/07/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	608270	65	61	65	0.00
09/07/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
09/07/2026	GOVI On 05-August-27			GOVI	1515.98	1519.8020	1515.9800	1519.8020	0.00
09/07/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	509800	55	51	55	0.00
09/07/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
09/07/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2026	I258 On 06-August-26			Bond Future	136.69	136.5360	136.6915	136.5360	0.00
09/07/2026	I258 On 06-August-26	112.95	Call	Bond Future	23742	24	24	24	0.00
09/07/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
09/07/2026	I258 On 05-November-26			Bond Future	139.23	139.0708	139.2286	139.0708	0.00
09/07/2026	I258 On 05-November-26	114.95	Call	Bond Future	24302	24	24	24	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
09/07/2026	I258 On 05-November-26	114.95	Put	Bond Future	24	0	0	0	0.00
09/07/2026	I258 On 04-February-27			Bond Future	138.96	138.8027	138.9647	138.8027	0.00
09/07/2026	I258 On 04-February-27	118.90	Call	Bond Future	20398	20	20	20	0.00
09/07/2026	I258 On 04-February-27	118.90	Put	Bond Future	334	0	0	0	0.00
09/07/2026	I258 On 06-May-27			Bond Future	141.66	141.4949	141.6602	141.4949	0.00
09/07/2026	I258 On 06-May-27	134.78	Call	Bond Future	10301	10	10	10	0.00
09/07/2026	I258 On 06-May-27	134.78	Put	Bond Future	3421	3	3	3	0.00
09/07/2026	I258 On 05-August-27			Bond Future	141.38	141.2072	141.3785	141.2072	0.00
09/07/2026	I258 On 05-August-27	138.93	Call	Bond Future	8379	8	8	8	0.00
09/07/2026	I258 On 05-August-27	138.93	Put	Bond Future	5930	6	6	6	0.00
09/07/2026	IGOV On 06-August-26			Index Future	457.20	456.6250	457.1960	456.6250	250.00
09/07/2026	IGOV On 05-November-26			Index Future	465.77	465.1930	465.7740	465.1930	8.00
09/07/2026	IGOV On 04-February-27			Index Future	474.76	474.1700	474.7610	474.1700	0.00
09/07/2026	IGOV On 06-May-27			Index Future	483.97	483.3690	483.9720	483.3690	0.00
09/07/2026	IGOV On 05-August-27			Index Future	493.24	492.6200	493.2360	492.6200	0.00
09/07/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/07/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/07/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/07/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/07/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/07/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/07/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/07/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/07/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/07/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/07/2026	R033 On 06-August-26			Bond Future	8.19	112.8761	112.7703	112.8761	3,076.00
09/07/2026	R033 On 06-August-26	10.25	Call	Bond Future	10316	10	10	10	0.00
09/07/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R033 On 05-November-26			Bond Future	8.22	109.9024	109.7943	109.9024	8,547.00
09/07/2026	R033 On 05-November-26	9.33	Call	Bond Future	5829	6	6	6	0.00
09/07/2026	R033 On 05-November-26	9.33	Put	Bond Future	312	0	0	0	0.00
09/07/2026	R033 On 04-February-27			Bond Future	8.25	111.9975	111.8873	111.9975	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
09/07/2026	R033 On 04-February-27	8.65	Call	Bond Future	3227	3	3	3	0.00
09/07/2026	R033 On 04-February-27	8.65	Put	Bond Future	1271	1	1	1	0.00
09/07/2026	R033 On 06-May-27			Bond Future	8.28	109.1012	108.9889	109.1012	0.00
09/07/2026	R033 On 06-May-27	7.93	Call	Bond Future	1394	1	1	1	0.00
09/07/2026	R033 On 06-May-27	7.93	Put	Bond Future	3099	3	3	3	0.00
09/07/2026	R033 On 05-August-27			Bond Future	8.32	111.1843	111.0700	111.1843	0.00
09/07/2026	R033 On 05-August-27	8.54	Call	Bond Future	3043	3	3	3	0.00
09/07/2026	R033 On 05-August-27	8.54	Put	Bond Future	2012	2	2	2	0.00
09/07/2026	R035 On 06-August-26			Bond Future	8.37	107.2368	107.0215	107.2368	57,667.00
09/07/2026	R035 On 06-August-26	11.06	Call	Bond Future	14941	15	15	15	0.00
09/07/2026	R035 On 06-August-26	10.22	Call	Bond Future	10603	11	11	11	0.00
09/07/2026	R035 On 06-August-26	7.95	Call	Bond Future	169	0	0	0	4,876.00
09/07/2026	R035 On 06-August-26	7.70	Call	Bond Future	40	0	0	0	4,876.00
09/07/2026	R035 On 06-August-26	7.90	Call	Bond Future	129	0	0	0	0.00
09/07/2026	R035 On 06-August-26	8.34	Call	Bond Future	922	1	1	1	0.00
09/07/2026	R035 On 06-August-26	8.71	Call	Bond Future	2420	3	2	3	350.00
09/07/2026	R035 On 06-August-26	8.29	Call	Bond Future	774	1	1	1	1,000.00
09/07/2026	R035 On 06-August-26	8.79	Call	Bond Future	2815	3	3	3	1,000.00
09/07/2026	R035 On 06-August-26	9.39	Call	Bond Future	6065	6	6	6	0.00
09/07/2026	R035 On 06-August-26	9.71	Call	Bond Future	7839	8	8	8	0.00
09/07/2026	R035 On 06-August-26	9.21	Call	Bond Future	5065	5	5	5	0.00
09/07/2026	R035 On 06-August-26	9.72	Call	Bond Future	7894	8	8	8	0.00
09/07/2026	R035 On 06-August-26	9.22	Call	Bond Future	5121	5	5	5	250.00
09/07/2026	R035 On 06-August-26	9.13	Call	Bond Future	4624	5	5	5	200.00
09/07/2026	R035 On 06-August-26	9.63	Call	Bond Future	7397	8	7	8	0.00
09/07/2026	R035 On 06-August-26	10.13	Call	Bond Future	10122	10	10	10	0.00
09/07/2026	R035 On 06-August-26	10.13	Put	Bond Future	2	0	0	0	200.00
09/07/2026	R035 On 06-August-26	9.63	Put	Bond Future	13	0	0	0	200.00
09/07/2026	R035 On 06-August-26	9.13	Put	Bond Future	81	0	0	0	0.00
09/07/2026	R035 On 06-August-26	9.72	Put	Bond Future	9	0	0	0	250.00
09/07/2026	R035 On 06-August-26	9.22	Put	Bond Future	58	0	0	0	0.00
09/07/2026	R035 On 06-August-26	9.21	Put	Bond Future	60	0	0	0	350.00
09/07/2026	R035 On 06-August-26	8.71	Put	Bond Future	350	0	0	0	0.00
09/07/2026	R035 On 06-August-26	9.71	Put	Bond Future	9	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
09/07/2026	R035 On 06-August-26	9.39	Put	Bond Future	31	0	0	0	1,000.00
09/07/2026	R035 On 06-August-26	8.79	Put	Bond Future	267	0	0	0	0.00
09/07/2026	R035 On 06-August-26	8.29	Put	Bond Future	1257	1	1	1	0.00
09/07/2026	R035 On 06-August-26	8.34	Put	Bond Future	1096	1	1	1	4,876.00
09/07/2026	R035 On 06-August-26	7.95	Put	Bond Future	2781	3	3	3	0.00
09/07/2026	R035 On 06-August-26	7.90	Put	Bond Future	3059	3	3	3	0.00
09/07/2026	R035 On 06-August-26	7.70	Put	Bond Future	4252	4	4	4	0.00
09/07/2026	R035 On 06-August-26	10.22	Put	Bond Future	1	0	0	0	250.00
09/07/2026	R035 On 06-August-26	11.06	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R035 On 05-November-26			Bond Future	8.41	104.6999	104.4804	104.6999	61,251.00
09/07/2026	R035 On 05-November-26	10.03	Call	Bond Future	9352	10	9	10	0.00
09/07/2026	R035 On 05-November-26	8.80	Call	Bond Future	3380	4	3	4	200.00
09/07/2026	R035 On 05-November-26	8.97	Call	Bond Future	4132	4	4	4	0.00
09/07/2026	R035 On 05-November-26	8.47	Call	Bond Future	2089	2	2	2	0.00
09/07/2026	R035 On 05-November-26	7.97	Call	Bond Future	758	1	1	1	600.00
09/07/2026	R035 On 05-November-26	9.80	Call	Bond Future	8187	8	8	8	0.00
09/07/2026	R035 On 05-November-26	9.30	Call	Bond Future	5693	6	6	6	0.00
09/07/2026	R035 On 05-November-26	9.30	Put	Bond Future	508	0	1	0	200.00
09/07/2026	R035 On 05-November-26	8.80	Put	Bond Future	1053	1	1	1	0.00
09/07/2026	R035 On 05-November-26	9.80	Put	Bond Future	248	0	0	0	200.00
09/07/2026	R035 On 05-November-26	8.47	Put	Bond Future	1708	2	2	2	600.00
09/07/2026	R035 On 05-November-26	7.97	Put	Bond Future	3419	3	3	3	0.00
09/07/2026	R035 On 05-November-26	8.97	Put	Bond Future	821	1	1	1	600.00
09/07/2026	R035 On 05-November-26	10.03	Put	Bond Future	181	0	0	0	0.00
09/07/2026	R035 On 04-February-27			Bond Future	8.44	106.6957	106.4719	106.6957	0.00
09/07/2026	R035 On 04-February-27	9.02	Call	Bond Future	4571	5	5	5	0.00
09/07/2026	R035 On 04-February-27	7.70	Call	Bond Future	678	1	1	1	3,000.00
09/07/2026	R035 On 04-February-27	8.20	Call	Bond Future	1624	2	2	2	3,000.00
09/07/2026	R035 On 04-February-27	8.85	Call	Bond Future	3858	4	4	4	0.00
09/07/2026	R035 On 04-February-27	8.93	Call	Bond Future	4189	4	4	4	0.00
09/07/2026	R035 On 04-February-27	9.43	Call	Bond Future	6404	7	6	7	0.00
09/07/2026	R035 On 04-February-27	8.43	Call	Bond Future	2301	2	2	2	1,050.00
09/07/2026	R035 On 04-February-27	9.43	Put	Bond Future	811	1	1	1	1,050.00
09/07/2026	R035 On 04-February-27	8.93	Put	Bond Future	1368	1	1	1	1,050.00
09/07/2026	R035 On 04-February-27	8.43	Put	Bond Future	2356	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
09/07/2026	R035 On 04-February-27	8.85	Put	Bond Future	1490	1	1	1	3,000.00
09/07/2026	R035 On 04-February-27	8.20	Put	Bond Future	3037	3	3	3	0.00
09/07/2026	R035 On 04-February-27	7.70	Put	Bond Future	5125	5	5	5	0.00
09/07/2026	R035 On 04-February-27	9.02	Put	Bond Future	1244	1	1	1	0.00
09/07/2026	R035 On 06-May-27			Bond Future	8.47	104.2361	104.0080	104.2361	0.00
09/07/2026	R035 On 06-May-27	8.25	Call	Bond Future	2033	2	2	2	0.00
09/07/2026	R035 On 06-May-27	8.25	Put	Bond Future	3285	3	3	3	0.00
09/07/2026	R035 On 05-August-27			Bond Future	8.50	106.2270	105.9947	106.2270	0.00
09/07/2026	R035 On 05-August-27	8.72	Call	Bond Future	3667	4	4	4	0.00
09/07/2026	R035 On 05-August-27	8.72	Put	Bond Future	2463	2	2	2	0.00
09/07/2026	R038 On 06-August-26			Bond Future	8.76	119.5039	119.1858	119.5039	2,147.00
09/07/2026	R038 On 06-August-26	11.77	Call	Bond Future	20829	21	21	21	0.00
09/07/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R038 On 05-November-26			Bond Future	8.81	116.2103	115.8862	116.2103	3,251.00
09/07/2026	R038 On 05-November-26	10.72	Call	Bond Future	13835	14	14	14	0.00
09/07/2026	R038 On 05-November-26	10.72	Put	Bond Future	155	0	0	0	0.00
09/07/2026	R038 On 04-February-27			Bond Future	8.85	118.4258	118.0953	118.4258	0.00
09/07/2026	R038 On 04-February-27	9.60	Call	Bond Future	7002	7	7	7	0.00
09/07/2026	R038 On 04-February-27	9.60	Put	Bond Future	1432	1	1	1	0.00
09/07/2026	R038 On 06-May-27			Bond Future	8.89	115.2114	114.8746	115.2114	0.00
09/07/2026	R038 On 06-May-27	8.71	Call	Bond Future	2943	3	3	3	0.00
09/07/2026	R038 On 06-May-27	8.71	Put	Bond Future	4299	4	4	4	0.00
09/07/2026	R038 On 05-August-27			Bond Future	8.94	117.4111	117.0680	117.4111	0.00
09/07/2026	R038 On 05-August-27	9.15	Call	Bond Future	4998	5	5	5	0.00
09/07/2026	R038 On 05-August-27	9.15	Put	Bond Future	3431	3	3	3	0.00
09/07/2026	R053 On 06-August-26			Bond Future	8.91	132.2387	131.7400	132.2387	4,687.00
09/07/2026	R053 On 06-August-26	12.28	Call	Bond Future	32629	33	33	33	0.00
09/07/2026	R053 On 06-August-26	8.10	Call	Bond Future	46	0	0	0	530.00
09/07/2026	R053 On 06-August-26	8.60	Call	Bond Future	667	1	1	1	0.00
09/07/2026	R053 On 06-August-26	9.10	Call	Bond Future	3572	4	4	4	530.00
09/07/2026	R053 On 06-August-26	9.60	Call	Bond Future	8402	9	8	9	0.00
09/07/2026	R053 On 06-August-26	9.60	Put	Bond Future	249	0	0	0	530.00
09/07/2026	R053 On 06-August-26	9.10	Put	Bond Future	1217	1	1	1	530.00
09/07/2026	R053 On 06-August-26	8.60	Put	Bond Future	4598	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	R053 On 06-August-26	8.10	Put	Bond Future	10807	10	11	10	0.00
09/07/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R053 On 05-November-26			Bond Future	8.94	128.8005	128.2922	128.8005	50,900.00
09/07/2026	R053 On 05-November-26	11.21	Call	Bond Future	23703	24	24	24	0.00
09/07/2026	R053 On 05-November-26	11.21	Put	Bond Future	186	0	0	0	0.00
09/07/2026	R053 On 04-February-27			Bond Future	8.98	131.2559	130.7378	131.2559	0.00
09/07/2026	R053 On 04-February-27	9.99	Call	Bond Future	13314	14	13	14	0.00
09/07/2026	R053 On 04-February-27	9.99	Put	Bond Future	1849	2	2	2	0.00
09/07/2026	R053 On 06-May-27			Bond Future	9.01	127.9092	127.3813	127.9092	0.00
09/07/2026	R053 On 06-May-27	8.92	Call	Bond Future	5402	6	5	6	0.00
09/07/2026	R053 On 06-May-27	8.92	Put	Bond Future	6459	6	6	6	0.00
09/07/2026	R053 On 05-August-27			Bond Future	9.04	130.3514	129.8137	130.3514	0.00
09/07/2026	R053 On 05-August-27	9.28	Call	Bond Future	8339	9	8	9	0.00
09/07/2026	R053 On 05-August-27	9.28	Put	Bond Future	5523	5	6	5	0.00
09/07/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
09/07/2026	R186 On 06-August-26	8.57	Call	Bond Future	30	0	0	0	0.00
09/07/2026	R186 On 06-August-26	8.57	Put	Bond Future	30	0	0	0	0.00
09/07/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
09/07/2026	R186 On 05-November-26	8.12	Call	Bond Future	30	0	0	0	0.00
09/07/2026	R186 On 05-November-26	8.12	Put	Bond Future	30	0	0	0	0.00
09/07/2026	R202 On 06-August-26			Bond Future	302.65	302.1733	302.6461	302.1733	1,054.00
09/07/2026	R202 On 06-August-26	278.86	Call	Bond Future	23786	23	24	23	0.00
09/07/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R202 On 05-November-26			Bond Future	308.26	307.7823	308.2634	307.7823	272.00
09/07/2026	R202 On 05-November-26	280.46	Call	Bond Future	27803	27	28	27	0.00
09/07/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R202 On 04-February-27			Bond Future	308.62	308.1272	308.6187	308.1272	0.00
09/07/2026	R202 On 04-February-27	294.73	Call	Bond Future	13889	13	14	13	0.00
09/07/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R202 On 06-May-27			Bond Future	314.61	314.1044	314.6054	314.1044	0.00
09/07/2026	R202 On 06-May-27	306.99	Call	Bond Future	7615	7	8	7	0.00
09/07/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R202 On 05-August-27			Bond Future	314.96	314.4472	314.9625	314.4472	0.00
09/07/2026	R202 On 05-August-27	312.97	Call	Bond Future	1993	1	2	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
09/07/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R209 On 06-August-26			Bond Future	8.50	87.8304	87.6548	87.8304	5,304.00
09/07/2026	R209 On 06-August-26	11.39	Call	Bond Future	14988	15	15	15	0.00
09/07/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R209 On 05-November-26			Bond Future	8.54	86.2883	86.1093	86.2883	41,592.00
09/07/2026	R209 On 05-November-26	10.32	Call	Bond Future	9667	10	10	10	0.00
09/07/2026	R209 On 05-November-26	10.32	Put	Bond Future	145	0	0	0	0.00
09/07/2026	R209 On 04-February-27			Bond Future	8.57	87.9333	87.7507	87.9333	0.00
09/07/2026	R209 On 04-February-27	9.28	Call	Bond Future	4977	5	5	5	0.00
09/07/2026	R209 On 04-February-27	8.96	Call	Bond Future	3672	4	4	4	0.00
09/07/2026	R209 On 04-February-27	8.03	Call	Bond Future	967	1	1	1	3,237.00
09/07/2026	R209 On 04-February-27	8.96	Put	Bond Future	1506	1	2	1	3,237.00
09/07/2026	R209 On 04-February-27	8.03	Put	Bond Future	4100	4	4	4	0.00
09/07/2026	R209 On 04-February-27	9.28	Put	Bond Future	1081	1	1	1	0.00
09/07/2026	R209 On 06-May-27			Bond Future	8.60	86.4669	86.2809	86.4669	0.00
09/07/2026	R209 On 06-May-27	8.41	Call	Bond Future	2089	2	2	2	0.00
09/07/2026	R209 On 06-May-27	8.25	Call	Bond Future	1684	2	2	2	4,620.00
09/07/2026	R209 On 06-May-27	9.32	Call	Bond Future	5274	5	5	5	0.00
09/07/2026	R209 On 06-May-27	9.32	Put	Bond Future	1400	1	1	1	4,620.00
09/07/2026	R209 On 06-May-27	8.25	Put	Bond Future	3667	4	4	4	0.00
09/07/2026	R209 On 06-May-27	8.41	Put	Bond Future	3164	3	3	3	0.00
09/07/2026	R209 On 05-August-27			Bond Future	8.64	88.1183	87.9289	88.1183	0.00
09/07/2026	R209 On 05-August-27	8.87	Call	Bond Future	3680	4	4	4	0.00
09/07/2026	R209 On 05-August-27	8.87	Put	Bond Future	2430	2	2	2	0.00
09/07/2026	R210 On 06-August-26			Bond Future	269.92	270.2931	269.9156	270.2931	570.00
09/07/2026	R210 On 06-August-26	259.84	Call	Bond Future	10076	10	10	10	0.00
09/07/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R210 On 05-November-26			Bond Future	271.34	271.7293	271.3444	271.7293	147.00
09/07/2026	R210 On 05-November-26	253.33	Call	Bond Future	18014	18	18	18	0.00
09/07/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R210 On 04-February-27			Bond Future	276.58	276.9732	276.5806	276.9732	0.00
09/07/2026	R210 On 04-February-27	266.03	Call	Bond Future	10551	11	11	11	0.00
09/07/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R210 On 06-May-27			Bond Future	278.28	278.6807	278.2825	278.6807	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
09/07/2026	R210 On 06-May-27	271.13	Call	Bond Future	7153	8	7	8	0.00
09/07/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R210 On 05-August-27			Bond Future	283.66	284.0689	283.6635	284.0689	0.00
09/07/2026	R210 On 05-August-27	276.01	Call	Bond Future	7654	8	8	8	0.00
09/07/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R213 On 06-August-26			Bond Future	7.97	99.5524	99.4790	99.5524	55,975.00
09/07/2026	R213 On 06-August-26	9.69	Call	Bond Future	6064	6	6	6	0.00
09/07/2026	R213 On 06-August-26	9.69	Put	Bond Future	1	0	0	0	0.00
09/07/2026	R213 On 05-November-26			Bond Future	8.01	97.8258	97.7508	97.8258	20.00
09/07/2026	R213 On 05-November-26	8.75	Call	Bond Future	2914	3	3	3	0.00
09/07/2026	R213 On 05-November-26	8.75	Put	Bond Future	353	0	0	0	0.00
09/07/2026	R213 On 04-February-27			Bond Future	8.03	99.6905	99.6140	99.6905	0.00
09/07/2026	R213 On 04-February-27	8.14	Call	Bond Future	1504	2	2	2	0.00
09/07/2026	R213 On 04-February-27	8.14	Put	Bond Future	1147	1	1	1	0.00
09/07/2026	R213 On 06-May-27			Bond Future	8.05	98.0484	97.9704	98.0484	0.00
09/07/2026	R213 On 06-May-27	7.56	Call	Bond Future	699	1	1	1	0.00
09/07/2026	R213 On 06-May-27	9.25	Call	Bond Future	4205	4	4	4	0.00
09/07/2026	R213 On 06-May-27	8.13	Call	Bond Future	1590	2	2	2	2,830.00
09/07/2026	R213 On 06-May-27	9.25	Put	Bond Future	505	0	1	0	2,830.00
09/07/2026	R213 On 06-May-27	8.13	Put	Bond Future	1337	1	1	1	0.00
09/07/2026	R213 On 06-May-27	7.56	Put	Bond Future	2261	2	2	2	0.00
09/07/2026	R213 On 05-August-27			Bond Future	8.08	99.9214	99.8421	99.9214	0.00
09/07/2026	R213 On 05-August-27	8.27	Call	Bond Future	1881	2	2	2	0.00
09/07/2026	R213 On 05-August-27	7.95	Call	Bond Future	1315	1	1	1	1,200.00
09/07/2026	R213 On 05-August-27	8.58	Call	Bond Future	2510	3	3	3	0.00
09/07/2026	R213 On 05-August-27	8.58	Put	Bond Future	1027	1	1	1	1,200.00
09/07/2026	R213 On 05-August-27	7.95	Put	Bond Future	1694	2	2	2	0.00
09/07/2026	R213 On 05-August-27	8.27	Put	Bond Future	1309	1	1	1	0.00
09/07/2026	R214 On 06-August-26			Bond Future	8.95	83.4695	83.1582	83.4695	9,862.00
09/07/2026	R214 On 06-August-26	11.97	Call	Bond Future	17532	18	18	18	0.00
09/07/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R214 On 05-November-26			Bond Future	9.00	81.7018	81.3846	81.7018	19,393.00
09/07/2026	R214 On 05-November-26	10.97	Call	Bond Future	12193	12	12	12	0.00
09/07/2026	R214 On 05-November-26	10.97	Put	Bond Future	159	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
09/07/2026	R214 On 04-February-27			Bond Future	9.04	83.2592	82.9358	83.2592	0.00
09/07/2026	R214 On 04-February-27	9.90	Call	Bond Future	6720	7	7	7	0.00
09/07/2026	R214 On 04-February-27	9.90	Put	Bond Future	1176	1	1	1	0.00
09/07/2026	R214 On 06-May-27			Bond Future	9.07	81.5558	81.2263	81.5558	0.00
09/07/2026	R214 On 06-May-27	8.88	Call	Bond Future	2638	3	3	3	0.00
09/07/2026	R214 On 06-May-27	8.88	Put	Bond Future	3943	4	4	4	0.00
09/07/2026	R214 On 05-August-27			Bond Future	9.11	83.1136	82.7780	83.1136	0.00
09/07/2026	R214 On 05-August-27	9.32	Call	Bond Future	4487	5	4	5	0.00
09/07/2026	R214 On 05-August-27	9.32	Put	Bond Future	3143	3	3	3	0.00
09/07/2026	R248 On 06-August-26			Bond Future	8.99	102.0781	101.6593	102.0781	74,916.00
09/07/2026	R248 On 06-August-26	12.37	Call	Bond Future	24810	25	25	25	0.00
09/07/2026	R248 On 06-August-26	10.00	Call	Bond Future	8788	9	9	9	0.00
09/07/2026	R248 On 06-August-26	9.00	Call	Bond Future	1656	2	2	2	0.00
09/07/2026	R248 On 06-August-26	9.20	Call	Bond Future	2803	3	3	3	0.00
09/07/2026	R248 On 06-August-26	9.20	Put	Bond Future	870	1	1	1	100.00
09/07/2026	R248 On 06-August-26	9.00	Put	Bond Future	1549	1	2	1	1,762.00
09/07/2026	R248 On 06-August-26	10.00	Put	Bond Future	68	0	0	0	1,762.00
09/07/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R248 On 05-November-26			Bond Future	9.03	99.5101	99.0834	99.5101	219,820.00
09/07/2026	R248 On 05-November-26	11.31	Call	Bond Future	17994	18	18	18	0.00
09/07/2026	R248 On 05-November-26	11.31	Put	Bond Future	135	0	0	0	0.00
09/07/2026	R248 On 04-February-27			Bond Future	9.06	101.4070	100.9721	101.4070	0.00
09/07/2026	R248 On 04-February-27	10.11	Call	Bond Future	10195	11	10	11	0.00
09/07/2026	R248 On 04-February-27	10.11	Put	Bond Future	1363	1	1	1	0.00
09/07/2026	R248 On 06-May-27			Bond Future	9.10	98.9094	98.4662	98.9094	260.00
09/07/2026	R248 On 06-May-27	9.05	Call	Bond Future	4251	4	4	4	0.00
09/07/2026	R248 On 06-May-27	9.05	Put	Bond Future	4684	4	5	4	0.00
09/07/2026	R248 On 05-August-27			Bond Future	9.14	100.7985	100.3470	100.7985	0.00
09/07/2026	R248 On 05-August-27	9.37	Call	Bond Future	6246	7	6	7	0.00
09/07/2026	R248 On 05-August-27	9.37	Put	Bond Future	4180	4	4	4	0.00
09/07/2026	R2R9 On 06-August-26			Bond Future	8.86	111.5229	111.2068	111.5229	4,283.00
09/07/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98087	98	98	98	0.00
09/07/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R2R9 On 05-November-26			Bond Future	8.91	108.5873	108.2651	108.5873	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97295	98	97	98	0.00
09/07/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R2R9 On 04-February-27			Bond Future	8.95	110.6575	110.3289	110.6575	0.00
09/07/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8090	8	8	8	0.00
09/07/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1214	1	1	1	0.00
09/07/2026	R2R9 On 06-May-27			Bond Future	8.99	107.7984	107.4637	107.7984	0.00
09/07/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3055	3	3	3	0.00
09/07/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6842	7	7	7	0.00
09/07/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3485	4	3	4	250.00
09/07/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2106	2	2	2	250.00
09/07/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	3870	4	4	4	0.00
09/07/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4277	4	4	4	0.00
09/07/2026	R2R9 On 05-August-27			Bond Future	9.04	109.8567	109.5158	109.8567	0.00
09/07/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	5074	5	5	5	0.00
09/07/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3272	3	3	3	910.00
09/07/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3567	4	4	4	180.00
09/07/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	6369	7	6	7	0.00
09/07/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	7130	7	7	7	0.00
09/07/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2524	2	3	2	180.00
09/07/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4596	4	5	4	0.00
09/07/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2814	3	3	3	910.00
09/07/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	4904	5	5	5	0.00
09/07/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3449	3	3	3	0.00
09/07/2026	R4R2 On 06-August-26			Bond Future	9.02	113.3262	112.8824	113.3262	4,571.00
09/07/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99465	100	99	100	0.00
09/07/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R4R2 On 05-November-26			Bond Future	9.06	110.2977	109.8455	110.2977	1,783.00
09/07/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98623	99	99	99	0.00
09/07/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
09/07/2026	R4R2 On 04-February-27			Bond Future	9.11	112.4004	111.9394	112.4004	0.00
09/07/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9648	10	10	10	0.00
09/07/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1317	1	1	1	0.00
09/07/2026	R4R2 On 06-May-27			Bond Future	9.15	109.4487	108.9790	109.4487	0.00
09/07/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3578	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
09/07/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4843	5	5	5	0.00
09/07/2026	R4R2 On 05-August-27			Bond Future	9.19	111.5384	111.0599	111.5384	0.00
09/07/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5944	6	6	6	0.00
09/07/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	3915	4	4	4	0.00
09/07/2026	RR87 On 06-August-26			Bond Future	7.34	100.8579	100.8449	100.8579	0.00
09/07/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
09/07/2026	RR87 On 06-August-26	6.53	Put	Bond Future	285	0	0	0	0.00
09/07/2026	RR87 On 05-November-26			Bond Future	7.00	102.7055	102.6920	102.7055	0.00
09/07/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
09/07/2026	RR87 On 05-November-26	5.27	Put	Bond Future	199	0	0	0	0.00
09/07/2026	RR88 On 06-August-26			Bond Future	7.55	104.4645	104.4270	104.4645	0.00
09/07/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
09/07/2026	RR88 On 06-August-26	6.79	Put	Bond Future	920	1	1	1	0.00
09/07/2026	RR88 On 05-November-26			Bond Future	7.56	105.7440	105.7034	105.7440	0.00
09/07/2026	RR88 On 05-November-26	6.71	Call	Bond Future	8	0	0	0	0.00
09/07/2026	RR88 On 05-November-26	6.71	Put	Bond Future	901	1	1	1	0.00
09/07/2026	RR88 On 04-February-27			Bond Future	7.52	103.9136	103.8708	103.9136	0.00
09/07/2026	RR88 On 04-February-27	7.78	Call	Bond Future	427	0	0	0	0.00
09/07/2026	RR88 On 04-February-27	7.78	Put	Bond Future	207	0	0	0	0.00
09/07/2026	RR88 On 06-May-27			Bond Future	7.42	105.9055	105.8618	105.9055	0.00
09/07/2026	RR88 On 06-May-27	7.89	Call	Bond Future	436	0	0	0	0.00
09/07/2026	RR88 On 06-May-27	7.89	Put	Bond Future	155	0	0	0	0.00
09/07/2026	RR88 On 05-August-27			Bond Future	7.20	102.6218	102.5775	102.6218	0.00
09/07/2026	RR88 On 05-August-27	8.07	Call	Bond Future	389	0	0	0	0.00
09/07/2026	RR88 On 05-August-27	8.07	Put	Bond Future	77	0	0	0	0.00
09/07/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/07/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00