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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	2029 On 05-February-26			Bond Future	144.8370	144.9108	144.8370	144.9108	1,850
06/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4726.9700	4800.7700	4.7270	4.8008	0
06/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2029 On 07-May-26			Bond Future	145.9979	146.0729	145.9979	146.0729	3,035
06/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4177.8500	4252.8900	4.1779	4.2529	0
06/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2029 On 06-August-26			Bond Future	148.6789	148.7552	148.6789	148.7552	0
06/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4578.9200	4655.1600	4.5789	4.6552	0
06/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2029 On 05-November-26			Bond Future	149.8340	149.9108	149.8340	149.9108	0
06/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2273.9900	2350.8400	2.2740	2.3508	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2029 On 04-February-27			Bond Future	152.4659	152.5437	152.4659	152.5437	0
06/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2745.9400	2823.7000	2.7459	2.8237	0
06/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2030 On 05-February-26			Bond Future	7.3339	7.3391	102.4772	102.4592	166,446
06/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7098.3700	7080.3500	7.0984	7.0804	0
06/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2030 On 07-May-26			Bond Future	7.3483	7.3540	104.3028	104.2844	5,487
06/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	400.1300	395.4400	0.4001	0.3954	1,000
06/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	850.5200	864.2400	0.8505	0.8642	0
06/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1445.3600	1434.0800	1.4454	1.4341	1,000
06/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	278.7700	285.9000	0.2788	0.2859	0
06/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2011.3200	1998.0500	2.0113	1.9981	0
06/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	174.9300	180.0700	0.1749	0.1801	1,000
06/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6383.0600	6365.0700	6.3831	6.3651	0
06/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	7.7600	8.1800	0.0078	0.0082	0
06/01/2026	2030 On 06-August-26			Bond Future	7.3602	7.3664	102.1836	102.1647	19,282
06/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	578.8500	572.9200	0.5789	0.5729	1,000
06/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1037.8500	1050.7900	1.0379	1.0508	0
06/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1552.1800	1541.3600	1.5522	1.5414	1,000
06/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	492.7000	500.7500	0.4927	0.5008	0
06/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2403.6200	2390.3200	2.4036	2.3903	0
06/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	297.6800	303.2500	0.2977	0.3033	1,000
06/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5538.0400	5520.7000	5.5380	5.5207	0
06/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	58.1300	59.6600	0.0581	0.0597	0
06/01/2026	2030 On 05-November-26			Bond Future	7.3735	7.3803	103.9679	103.9484	0
06/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3112.5100	3097.4900	3.1125	3.0975	0
06/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	260.0600	264.4500	0.2601	0.2645	0
06/01/2026	2030 On 04-February-27			Bond Future	7.4036	7.4111	101.7624	101.7423	0
06/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1737.7400	1725.8200	1.7377	1.7258	0
06/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	640.3300	648.4900	0.6403	0.6485	0
06/01/2026	2031 On 05-February-26			Bond Future	112.8561	112.9132	112.8561	112.9132	1,156
06/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1107.2400	1162.9100	1.1072	1.1629	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	11.1200	9.7500	0.0111	0.0098	0
06/01/2026	2031 On 07-May-26			Bond Future	114.8944	114.9524	114.8944	114.9524	736
06/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1181.0700	1229.7300	1.1811	1.2297	0
06/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	126.6600	117.3600	0.1267	0.1174	0
06/01/2026	2031 On 06-August-26			Bond Future	114.5894	114.6479	114.5894	114.6479	680
06/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1090.4800	1132.6400	1.0905	1.1326	0
06/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	311.0700	294.7700	0.3111	0.2948	0
06/01/2026	2031 On 05-November-26			Bond Future	116.6173	116.6765	116.6173	116.6765	0
06/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5128.1400	5187.2700	5.1281	5.1873	0
06/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.8900	0.8100	0.0009	0.0008	0
06/01/2026	2031 On 04-February-27			Bond Future	116.2174	116.2771	116.2174	116.2771	0
06/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	803.8800	835.7300	0.8039	0.8357	0
06/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	766.5100	738.6700	0.7665	0.7387	0
06/01/2026	2032 On 05-February-26			Bond Future	7.7154	7.7208	105.5731	105.5465	126,946
06/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11142.6600	11116.1000	11.1427	11.1161	0
06/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2032 On 07-May-26			Bond Future	7.7427	7.7484	103.2950	103.2678	37,740
06/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10596.5600	10569.7600	10.5966	10.5698	0
06/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5.1100	5.4300	0.0051	0.0054	0
06/01/2026	2032 On 06-August-26			Bond Future	7.7689	7.7750	105.1667	105.1390	0
06/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10087.6000	10061.0600	10.0876	10.0611	0
06/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	38.2900	39.4400	0.0383	0.0394	0
06/01/2026	2032 On 05-November-26			Bond Future	7.8043	7.8108	102.8456	102.8172	0
06/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6032.1800	6008.7400	6.0322	6.0087	0
06/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	297.1100	302.1100	0.2971	0.3021	0
06/01/2026	2032 On 04-February-27			Bond Future	7.8534	7.8603	104.6264	104.5972	0
06/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3385.1900	3365.9800	3.3852	3.3660	0
06/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	791.4000	801.4200	0.7914	0.8014	0
06/01/2026	2033 On 05-February-26			Bond Future	142.8684	142.8756	142.8684	142.8756	2,698
06/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9988.4200	9995.5500	9.9884	9.9956	0
06/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2033 On 07-May-26			Bond Future	143.8915	143.8985	143.8915	143.8985	10,592
06/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8731.4800	8738.5400	8.7315	8.7385	0

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06/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2033 On 06-August-26			Bond Future	146.5338	146.5409	146.5338	146.5409	0
06/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12283.8200	12290.9400	12.2838	12.2909	0
06/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2033 On 05-November-26			Bond Future	147.5480	147.5544	147.5480	147.5544	0
06/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10288.0100	10294.4300	10.2880	10.2944	0
06/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2033 On 04-February-27			Bond Future	150.1400	150.1461	150.1400	150.1461	0
06/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7429.9500	7436.1300	7.4300	7.4361	0
06/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2037 On 05-February-26			Bond Future	8.5973	8.5928	99.5480	99.5795	122,351
06/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	7000.0800	7031.8900	7.0001	7.0319	0
06/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	1.7900	2.0400	0.0018	0.0020	11,500
06/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9786.6600	9818.2400	9.7867	9.8182	0
06/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0.1300	0.1500	0.0001	0.0002	11,500
06/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	13040.5800	13072.1400	13.0406	13.0721	0
06/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
06/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14466.1300	14497.6900	14.4661	14.4977	1,970
06/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16134.2800	16165.8400	16.1343	16.1658	0
06/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	17005.4600	17037.0200	17.0055	17.0370	0
06/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	17221.2800	17252.8400	17.2213	17.2528	1,030
06/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19647.6200	19679.1800	19.6476	19.6792	0
06/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21726.7200	21758.2800	21.7267	21.7583	0
06/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
06/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23969.8500	24001.4100	23.9699	24.0014	0
06/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
06/01/2026	2037 On 07-May-26			Bond Future	8.6490	8.6444	101.3213	101.3534	90,411
06/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2985.6800	3014.5700	2.9857	3.0146	1,500
06/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	619.1700	615.9800	0.6192	0.6160	0

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06/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5765.0300	5797.1800	5.7650	5.7972	1,500
06/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	219.6500	219.7200	0.2197	0.2197	0
06/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9141.2700	9173.9000	9.1413	9.1739	0
06/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	72.8900	73.4400	0.0729	0.0734	1,500
06/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14232.4000	14264.7700	14.2324	14.2648	142
06/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	15.0100	15.3000	0.0150	0.0153	0
06/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	16244.3400	16276.5500	16.2443	16.2766	0
06/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	4.9100	5.0400	0.0049	0.0050	0
06/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21773.7500	21805.8400	21.7738	21.8058	0
06/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0800	0.0900	0.0001	0.0001	142
06/01/2026	2037 On 06-August-26			Bond Future	8.7027	8.6978	98.8975	98.9301	2,539
06/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8650.3200	8682.5400	8.6503	8.6825	2,541
06/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	305.5800	305.2100	0.3056	0.3052	0
06/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12413.9300	12446.7800	12.4139	12.4468	0
06/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	131.6000	131.8600	0.1316	0.1319	2,541
06/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15615.0500	15647.8900	15.6151	15.6479	0
06/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	50.0200	50.2700	0.0500	0.0503	2,541
06/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17730.2900	17763.0200	17.7303	17.7630	0
06/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	19.7500	19.8900	0.0198	0.0199	0
06/01/2026	2037 On 05-November-26			Bond Future	8.7565	8.7515	100.6241	100.6570	0
06/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5529.9000	5558.4100	5.5299	5.5584	4,490
06/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1034.1600	1029.7700	1.0342	1.0298	0
06/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9568.6300	9600.3900	9.5686	9.6004	0
06/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	461.6900	460.5500	0.4617	0.4606	4,490
06/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11639.7200	11672.1600	11.6397	11.6722	0
06/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	313.1900	312.7300	0.3132	0.3127	0
06/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12747.9100	12780.5700	12.7479	12.7806	0
06/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	257.0800	256.8400	0.2571	0.2568	4,490
06/01/2026	2037 On 04-February-27			Bond Future	8.8204	8.8153	98.1101	98.1433	0
06/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5708.9300	5736.3700	5.7089	5.7364	0
06/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1389.0200	1383.2800	1.3890	1.3833	0
06/01/2026	2038 On 05-February-26			Bond Future	157.5200	157.9318	157.5200	157.9318	2,880
06/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	14319.9500	14731.7600	14.3200	14.7318	0
06/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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06/01/2026	2038 On 07-May-26			Bond Future	160.3649	160.7841	160.3649	160.7841	440
06/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	15834.8800	16254.0900	15.8349	16.2541	0
06/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2038 On 06-August-26			Bond Future	161.1173	161.5436	161.1173	161.5436	0
06/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16397.3300	16823.5500	16.3973	16.8236	0
06/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2038 On 05-November-26			Bond Future	163.9692	164.4026	163.9692	164.4026	0
06/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	17659.2400	18092.5700	17.6592	18.0926	0
06/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2038 On 04-February-27			Bond Future	164.6272	165.0676	164.6272	165.0676	0
06/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	10797.1600	11237.6200	10.7972	11.2376	0
06/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2040 On 05-February-26			Bond Future	8.9948	8.9752	100.2843	100.4389	79,764
06/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1018.3800	1124.4800	1.0184	1.1245	13,500
06/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	585.4500	536.9900	0.5855	0.5370	0
06/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1856.2800	1988.5700	1.8563	1.9886	14,000
06/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	260.0700	237.8000	0.2601	0.2378	0
06/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3197.7200	3345.9500	3.1977	3.3460	0
06/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	80.3900	74.0600	0.0804	0.0741	13,500
06/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6067.3800	6221.6500	6.0674	6.2217	14,000
06/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	7.2100	6.9200	0.0072	0.0069	0
06/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9151.3800	9305.9500	9.1514	9.3060	0
06/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	0.5600	0.5700	0.0006	0.0006	14,000
06/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9900.7500	10055.3200	9.9008	10.0553	680
06/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0.2900	0.3000	0.0003	0.0003	0
06/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12551.8200	12706.3800	12.5518	12.7064	0
06/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	8,180
06/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15090.4800	15245.0400	15.0905	15.2450	0
06/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
06/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17163.9200	17318.4800	17.1639	17.3185	0
06/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19105.4000	19259.9600	19.1054	19.2600	475
06/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26677.6100	26832.1700	26.6776	26.8322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
06/01/2026	2040 On 07-May-26			Bond Future	9.0535	9.0332	102.0708	102.2280	11,000
06/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11745.4100	11900.1000	11.7454	11.9001	1,460
06/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	70.1300	67.6000	0.0701	0.0676	0
06/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14371.0900	14527.2000	14.3711	14.5272	0
06/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	35.3200	34.2100	0.0353	0.0342	0
06/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17652.8700	17809.8500	17.6529	17.8099	0
06/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	8.1700	7.9300	0.0082	0.0079	0
06/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17943.0500	18100.0700	17.9431	18.1001	0
06/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	6.9700	6.7700	0.0070	0.0068	1,460
06/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19711.2700	19868.4200	19.7113	19.8684	0
06/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	2.5000	2.4300	0.0025	0.0024	0
06/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20768.4000	20925.5900	20.7684	20.9256	0
06/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1.2900	1.2600	0.0013	0.0013	1,460
06/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22449.8500	22607.0600	22.4499	22.6071	0
06/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.4200	0.4100	0.0004	0.0004	0
06/01/2026	2040 On 06-August-26			Bond Future	9.1144	9.0935	99.4099	99.5699	7,265
06/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19999.0500	20158.3400	19.9991	20.1583	0
06/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	22.9600	22.2500	0.0230	0.0223	0
06/01/2026	2040 On 05-November-26			Bond Future	9.1749	9.1533	101.1455	101.3080	0
06/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6420.6400	6549.7700	6.4206	6.5498	2,300
06/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1115.9700	1082.5500	1.1160	1.0826	0
06/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10885.2400	11032.9800	10.8852	11.0330	0
06/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	513.2000	498.3900	0.5132	0.4984	2,300
06/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13173.0000	13325.6500	13.1730	13.3257	0
06/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	353.0900	343.1900	0.3531	0.3432	0
06/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14389.9200	14544.4300	14.3899	14.5444	0
06/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	292.4800	284.4400	0.2925	0.2844	2,300
06/01/2026	2040 On 04-February-27			Bond Future	9.2449	9.2226	98.3898	98.5549	0
06/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6450.9000	6575.1100	6.4509	6.5751	0
06/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1577.4900	1536.6400	1.5775	1.5366	0
06/01/2026	2043 On 05-February-26			Bond Future	122.5358	122.5422	122.5358	122.5422	0
06/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12875.8200	12882.2300	12.8758	12.8822	0
06/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2043 On 07-May-26			Bond Future	124.7489	124.7554	124.7489	124.7554	0
06/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13048.8775	13055.3981	13.0489	13.0554	0
06/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0075	0.0081	0.0000	0.0000	0
06/01/2026	2043 On 06-August-26			Bond Future	124.1951	124.2010	124.1951	124.2010	0
06/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13315.8510	13321.7712	13.3159	13.3218	0
06/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.7910	0.8112	0.0008	0.0008	0
06/01/2026	2043 On 05-November-26			Bond Future	126.3929	126.3985	126.3929	126.3985	0
06/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13557.6241	13563.3062	13.5576	13.5633	0
06/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	4.7641	4.8262	0.0048	0.0048	0
06/01/2026	2043 On 04-February-27			Bond Future	125.7288	125.7340	125.7288	125.7340	0
06/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8315.1121	8320.9735	8.3151	8.3210	0
06/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	216.3021	217.0135	0.2163	0.2170	0
06/01/2026	2044 On 05-February-26			Bond Future	9.2250	9.2054	96.1057	96.2710	55,804
06/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6214.7900	6379.7200	6.2148	6.3797	0
06/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	9.3500	8.9400	0.0094	0.0089	0
06/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6741.5900	6906.7200	6.7416	6.9067	9,000
06/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	6.1500	5.9400	0.0062	0.0059	0
06/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12666.5400	12831.8800	12.6665	12.8319	9,000
06/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
06/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14984.2600	15149.6000	14.9843	15.1496	0
06/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	4,500
06/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16263.2000	16428.5400	16.2632	16.4285	0
06/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
06/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16577.9200	16743.2600	16.5779	16.7433	0
06/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	4,500
06/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16952.9900	17118.3300	16.9530	17.1183	0
06/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2044 On 07-May-26		Call	Bond Future	1366.3000	1437.2100	1.3663	1.4372	0
06/01/2026	2044 On 07-May-26			Bond Future	9.2839	9.2637	97.8177	97.9859	65,342
06/01/2026	2044 On 07-May-26		Put	Bond Future	3548.6000	3451.2900	3.5486	3.4513	0
06/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6097.9400	6248.0100	6.0979	6.2480	0
06/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	412.9700	394.8200	0.4130	0.3948	15,000
06/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17880.0500	18047.8600	17.8801	18.0479	0
06/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	14.1000	13.6900	0.0141	0.0137	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2044 On 06-August-26			Bond Future	9.3448	9.3240	95.2051	95.3762	7,681
06/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20904.4800	21074.7200	20.9045	21.0747	0
06/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	28.9300	28.0600	0.0289	0.0281	0
06/01/2026	2044 On 05-November-26			Bond Future	9.4049	9.3835	96.8671	97.0410	0
06/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14337.2800	14499.8100	14.3373	14.4998	0
06/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	443.1500	431.8100	0.4432	0.4318	0
06/01/2026	2044 On 04-February-27			Bond Future	9.4735	9.4514	94.1626	94.3392	0
06/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7068.1200	7202.1300	7.0681	7.2021	0
06/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1674.4600	1631.8400	1.6745	1.6318	0
06/01/2026	2046 On 05-February-26			Bond Future	141.3268	141.3337	141.3268	141.3337	12,410
06/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19676.8200	19683.7100	19.6768	19.6837	0
06/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2046 On 07-May-26			Bond Future	141.5928	141.5998	141.5928	141.5998	5,789
06/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16642.8300	16649.8100	16.6428	16.6498	0
06/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2046 On 06-August-26			Bond Future	144.1929	144.1999	144.1929	144.1999	0
06/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21812.9300	21819.8600	21.8129	21.8199	0
06/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2046 On 05-November-26			Bond Future	144.4245	144.4305	144.4245	144.4305	0
06/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18944.4800	18950.4600	18.9445	18.9505	0
06/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2046 On 04-February-27			Bond Future	146.9605	146.9662	146.9605	146.9662	0
06/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15870.4500	15876.1600	15.8705	15.8762	0
06/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2050 On 05-February-26			Bond Future	142.4037	142.4105	142.4037	142.4105	11,546
06/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	19583.6600	19590.4600	19.5837	19.5905	0
06/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2050 On 07-May-26			Bond Future	144.9757	144.9826	144.9757	144.9826	4,988
06/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	20905.6800	20912.6300	20.9057	20.9126	0
06/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2050 On 06-August-26			Bond Future	145.1961	145.2026	145.1961	145.2026	0
06/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	21926.1200	21932.6400	21.9261	21.9326	0
06/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2050 On 05-November-26			Bond Future	147.7662	147.7727	147.7662	147.7727	0
06/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	23926.2000	23932.7000	23.9262	23.9327	0
06/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	2050 On 04-February-27			Bond Future	147.8848	147.8907	147.8848	147.8907	0
06/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	15494.8400	15500.6800	15.4948	15.5007	0
06/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	AL37 On 05-February-26			Index Future	1269.6370	1269.3670	1269.6370	1,269.3670	0
06/01/2026	AL37 On 07-May-26			Index Future	1292.2570	1291.9810	1292.2570	1,291.9810	0
06/01/2026	AL37 On 06-August-26			Index Future	1315.4310	1315.1490	1315.4310	1,315.1490	0
06/01/2026	AL37 On 05-November-26			Index Future	1338.6870	1338.3970	1338.6870	1,338.3970	0
06/01/2026	AL37 On 04-February-27			Index Future	1361.9260	1361.6280	1361.9260	1,361.6280	0
06/01/2026	AL7T On 05-February-26			Index Future	1637.5040	1637.6410	1637.5040	1,637.6410	0
06/01/2026	AL7T On 07-May-26			Index Future	1666.6780	1666.8170	1666.6780	1,666.8170	0
06/01/2026	AL7T On 06-August-26			Index Future	1696.5660	1696.7060	1696.5660	1,696.7060	0
06/01/2026	AL7T On 05-November-26			Index Future	1726.5610	1726.6980	1726.5610	1,726.6980	0
06/01/2026	AL7T On 04-February-27			Index Future	1756.5330	1756.6690	1756.5330	1,756.6690	0
06/01/2026	ALBI On 05-February-26			Index Future	1378.2450	1379.0120	1378.2450	1,379.0120	79
06/01/2026	ALBI On 07-May-26			Index Future	1402.8010	1403.5800	1402.8010	1,403.5800	0
06/01/2026	ALBI On 06-August-26			Index Future	1427.9570	1428.7490	1427.9570	1,428.7490	0
06/01/2026	ALBI On 05-November-26			Index Future	1453.2020	1454.0050	1453.2020	1,454.0050	0
06/01/2026	ALBI On 04-February-27			Index Future	1478.4290	1479.2420	1478.4290	1,479.2420	0
06/01/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/01/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/01/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/01/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	ES33 On 05-February-26			Bond Future	8.7133	8.7141	96.4175	96.4136	0
06/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13221.9900	13218.1100	13.2220	13.2181	0
06/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	ES33 On 07-May-26			Bond Future	8.7757	8.7764	94.3657	94.3617	0
06/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13485.1400	13481.1100	13.4851	13.4811	0
06/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	ES33 On 06-August-26			Bond Future	8.8391	8.8400	96.0984	96.0942	0
06/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14229.7300	14225.5100	14.2297	14.2255	0
06/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	ES33 On 05-November-26			Bond Future	8.9151	8.9160	94.0069	94.0024	0
06/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8678.5400	8674.0100	8.6785	8.6740	0
06/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	ES33 On 04-February-27			Bond Future	9.0081	9.0091	95.6557	95.6509	0
06/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3159.1400	3154.2900	3.1591	3.1543	0
06/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	ES42 On 05-February-26			Bond Future	9.4324	9.4129	94.8335	94.9851	0
06/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16233.7600	16385.3700	16.2338	16.3854	0
06/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	ES42 On 07-May-26			Bond Future	9.4965	9.4763	92.2819	92.4362	0
06/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17640.4800	17794.7900	17.6405	17.7948	0
06/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	ES42 On 06-August-26			Bond Future	9.5603	9.5395	93.9761	94.1331	0
06/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19501.8000	19658.7500	19.5018	19.6588	0
06/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	ES42 On 05-November-26			Bond Future	9.6298	9.6084	91.3754	91.5349	0
06/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13410.5900	13570.0700	13.4106	13.5701	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	ES42 On 04-February-27			Bond Future	9.7078	9.6856	92.9764	93.1385	0
06/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4116.4600	4278.5500	4.1165	4.2786	0
06/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	GOVI On 05-February-26			GOVI	1352.5980	1353.3730	1352.5980	1,353.3730	605
06/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2025980.0000	2033730.0000	202.5980	203.3730	0
06/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	GOVI On 07-May-26			GOVI	1376.6960	1377.4840	1376.6960	1,377.4840	42
06/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1996960.0000	2004840.0000	199.6960	200.4840	0
06/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	GOVI On 06-August-26			GOVI	1401.3840	1402.1850	1401.3840	1,402.1850	0
06/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2123840.0000	2131850.0000	212.3840	213.1850	0
06/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	GOVI On 05-November-26			GOVI	1426.1600	1426.9720	1426.1600	1,426.9720	0
06/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1491600.0000	1499720.0000	149.1600	149.9720	0
06/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	GOVI On 04-February-27			GOVI	1450.9180	1451.7400	1450.9180	1,451.7400	0
06/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	819180.0000	827400.0000	81.9180	82.7400	0
06/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/01/2026	I258 On 05-February-26			Bond Future	128.9461	128.9531	128.9461	128.9531	0
06/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	17296.1000	17303.0600	17.2961	17.3031	0
06/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	I258 On 07-May-26			Bond Future	131.2749	131.2818	131.2749	131.2818	0
06/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	17545.0583	17551.9459	17.5451	17.5519	0
06/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.1183	0.1259	0.0001	0.0001	0
06/01/2026	I258 On 06-August-26			Bond Future	130.8410	130.8474	130.8410	130.8474	0
06/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17896.4257	17902.9401	17.8964	17.9029	0
06/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	5.3857	5.5001	0.0054	0.0055	0
06/01/2026	I258 On 05-November-26			Bond Future	133.1565	133.1626	133.1565	133.1626	0
06/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	18230.9849	18237.4152	18.2310	18.2374	0
06/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	24.5349	24.8052	0.0245	0.0248	0
06/01/2026	I258 On 04-February-27			Bond Future	132.6112	132.6169	132.6112	132.6169	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13976.6425	13983.4533	13.9766	13.9835	0
06/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	265.4325	266.5733	0.2654	0.2666	0
06/01/2026	IGOV On 05-February-26			Index Future	433.9540	434.1760	433.9540	434.1760	242
06/01/2026	IGOV On 07-May-26			Index Future	441.7930	442.0180	441.7930	442.0180	8
06/01/2026	IGOV On 06-August-26			Index Future	449.8200	450.0490	449.8200	450.0490	0
06/01/2026	IGOV On 05-November-26			Index Future	457.8760	458.1080	457.8760	458.1080	0
06/01/2026	IGOV On 04-February-27			Index Future	465.9260	466.1610	465.9260	466.1610	0
06/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/01/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/01/2026	R033 On 05-February-26			Bond Future	7.8519	7.8574	115.2005	115.1689	13,083
06/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13990.7500	13959.1700	13.9908	13.9592	0
06/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
06/01/2026	R033 On 07-May-26			Bond Future	7.8839	7.8896	112.2106	112.1784	0
06/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12974.1100	12943.9700	12.9741	12.9440	0
06/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	51.7500	53.8000	0.0518	0.0538	0
06/01/2026	R033 On 06-August-26			Bond Future	7.9150	7.9211	114.2439	114.2110	0
06/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12097.1000	12069.6600	12.0971	12.0697	0
06/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	307.4400	312.9000	0.3074	0.3129	0
06/01/2026	R033 On 05-November-26			Bond Future	7.9547	7.9611	111.1992	111.1655	0
06/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7801.5600	7777.7900	7.8016	7.7778	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	879.2200	889.2100	0.8792	0.8892	0
06/01/2026	R033 On 04-February-27			Bond Future	8.0069	8.0138	113.1241	113.0894	0
06/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5155.4200	5136.3500	5.1554	5.1364	0
06/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1962.2100	1977.8400	1.9622	1.9778	0
06/01/2026	R035 On 05-February-26			Bond Future	8.2157	8.2162	108.1404	108.1372	84,027
06/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1667.3500	1672.0600	1.6674	1.6721	0
06/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	166.2300	174.1800	0.1662	0.1742	16,000
06/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2748.5800	2749.3700	2.7486	2.7494	350
06/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	50.7500	54.7800	0.0508	0.0548	0
06/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	4012.5000	4010.8300	4.0125	4.0108	0
06/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	13.0900	14.6600	0.0131	0.0147	0
06/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5763.1600	5760.2800	5.7632	5.7603	0
06/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2.0000	2.3600	0.0020	0.0024	350
06/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6419.7600	6416.7300	6.4198	6.4167	0
06/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	0.9800	1.1900	0.0010	0.0012	16,000
06/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8704.4200	8701.2100	8.7044	8.7012	0
06/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0.0800	0.1100	0.0001	0.0001	350
06/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11698.8000	11695.5600	11.6988	11.6956	250
06/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13176.5800	13173.3400	13.1766	13.1733	2,000
06/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14410.8000	14407.5600	14.4108	14.4076	0
06/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
06/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	15045.9100	15042.6700	15.0459	15.0427	0
06/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15831.4100	15828.1700	15.8314	15.8282	2,000
06/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	16143.0300	16139.7900	16.1430	16.1398	0
06/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	17018.0000	17014.7600	17.0180	17.0148	0
06/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
06/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23199.5200	23196.2800	23.1995	23.1963	0
06/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
06/01/2026	R035 On 07-May-26			Bond Future	8.2548	8.2553	105.5660	105.5626	34,632

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1403.6600	1407.1800	1.4037	1.4072	1,000
06/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1181.1000	1187.9700	1.1811	1.1880	0
06/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3706.4800	3707.9600	3.7065	3.7080	1,000
06/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	391.7200	396.5500	0.3917	0.3966	0
06/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5926.7000	5926.3600	5.9267	5.9264	0
06/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	165.3900	168.4000	0.1654	0.1684	1,000
06/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8369.1100	8367.4300	8.3691	8.3674	250
06/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	68.0200	69.6900	0.0680	0.0697	0
06/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8479.7700	8478.0400	8.4798	8.4780	200
06/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	65.2900	66.9100	0.0653	0.0669	0
06/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8756.1900	8754.3500	8.7562	8.7544	350
06/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	59.0100	60.5200	0.0590	0.0605	0
06/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	11109.1500	11106.6100	11.1092	11.1066	0
06/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	25.6000	26.4100	0.0256	0.0264	250
06/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11217.2800	11214.7200	11.2173	11.2147	0
06/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	24.6600	25.4500	0.0247	0.0255	200
06/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11487.0300	11484.4200	11.4870	11.4844	0
06/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	22.4800	23.2200	0.0225	0.0232	350
06/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13768.7200	13765.7100	13.7687	13.7657	0
06/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	8.4600	8.8000	0.0085	0.0088	250
06/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13873.1000	13870.0700	13.8731	13.8701	0
06/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	7.9100	8.2300	0.0079	0.0082	200
06/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	14133.4900	14130.4200	14.1335	14.1304	0
06/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	6.6700	6.9500	0.0067	0.0070	350
06/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14909.6300	14906.4600	14.9096	14.9065	0
06/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	3.9500	4.1300	0.0040	0.0041	0
06/01/2026	R035 On 06-August-26			Bond Future	8.2941	8.2947	107.4791	107.4755	56
06/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1726.5600	1728.8400	1.7266	1.7288	1,000
06/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1751.9400	1757.8100	1.7519	1.7578	0
06/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3458.9300	3460.3900	3.4589	3.4604	350
06/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	930.9400	935.9900	0.9309	0.9360	0
06/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3832.9100	3834.1500	3.8329	3.8342	1,000
06/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	827.8300	832.6600	0.8278	0.8327	0
06/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5508.9400	5509.2300	5.5089	5.5092	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	508.5800	512.4600	0.5086	0.5125	0
06/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5916.7100	5916.7800	5.9167	5.9168	0
06/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	454.3700	458.0300	0.4544	0.4580	350
06/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5967.8900	5967.9300	5.9679	5.9679	250
06/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	448.0100	451.6400	0.4480	0.4516	0
06/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6845.8400	6845.4500	6.8458	6.8455	0
06/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	354.3100	357.5100	0.3543	0.3575	1,000
06/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	8096.4400	8095.4800	8.0964	8.0955	0
06/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	254.4500	257.0800	0.2545	0.2571	200
06/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8514.4500	8513.3100	8.5145	8.5133	0
06/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	227.7700	230.2200	0.2278	0.2302	350
06/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8566.7000	8565.5400	8.5667	8.5655	0
06/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	224.6200	227.0500	0.2246	0.2271	250
06/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10707.5000	10705.6100	10.7075	10.7056	0
06/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	130.0000	131.7000	0.1300	0.1317	200
06/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11174.8800	11172.8600	11.1749	11.1729	0
06/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	115.9100	117.4800	0.1159	0.1175	250
06/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15421.1000	15417.9700	15.4211	15.4180	0
06/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	22.7700	23.2300	0.0228	0.0232	0
06/01/2026	R035 On 05-November-26			Bond Future	8.3437	8.3443	104.8570	104.8531	0
06/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3919.6000	3920.3700	3.9196	3.9204	200
06/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1215.9400	1220.5700	1.2159	1.2206	0
06/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6240.9100	6240.6500	6.2409	6.2407	0
06/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	678.9300	682.5300	0.6789	0.6825	200
06/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8699.7400	8698.5000	8.6997	8.6985	0
06/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	384.0200	386.6400	0.3840	0.3866	200
06/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9845.5600	9843.9300	9.8456	9.8439	0
06/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	297.0500	299.2800	0.2971	0.2993	0
06/01/2026	R035 On 04-February-27			Bond Future	8.4050	8.4058	106.6731	106.6689	0
06/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4714.8000	4714.5800	4.7148	4.7146	0
06/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1186.5600	1190.5600	1.1866	1.1906	0
06/01/2026	R038 On 05-February-26			Bond Future	8.7396	8.7351	119.7311	119.7675	3,763
06/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19445.8000	19482.1800	19.4458	19.4822	0
06/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R038 On 07-May-26			Bond Future	8.7942	8.7896	116.3808	116.4178	2,395
06/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18538.2000	18575.3600	18.5382	18.5754	0
06/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	6.6600	6.8300	0.0067	0.0068	0
06/01/2026	R038 On 06-August-26			Bond Future	8.8494	8.8446	118.4896	118.5271	0
06/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	20161.9100	20199.5800	20.1619	20.1996	0
06/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	29.1900	29.3900	0.0292	0.0294	0
06/01/2026	R038 On 05-November-26			Bond Future	8.9110	8.9061	115.0780	115.1159	0
06/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	13193.2100	13230.5500	13.1932	13.2306	0
06/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	321.1800	320.6200	0.3212	0.3206	0
06/01/2026	R038 On 04-February-27			Bond Future	8.9826	8.9775	117.0697	117.1079	0
06/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6308.0200	6339.0800	6.3080	6.3391	0
06/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1763.7000	1756.5200	1.7637	1.7565	0
06/01/2026	R053 On 05-February-26			Bond Future	8.9965	8.9869	130.7566	130.8750	34,001
06/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25422.8600	25541.2700	25.4229	25.5413	0
06/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R053 On 07-May-26			Bond Future	9.0422	9.0323	127.2257	127.3462	14,035
06/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26463.2900	26583.8200	26.4633	26.5838	0
06/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	12.7600	12.8200	0.0128	0.0128	0
06/01/2026	R053 On 06-August-26			Bond Future	9.0879	9.0778	129.5311	129.6536	0
06/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30452.7100	30575.0000	30.4527	30.5750	0
06/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	32.9100	32.7300	0.0329	0.0327	0
06/01/2026	R053 On 05-November-26			Bond Future	9.1374	9.1271	125.9342	126.0585	0
06/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21692.5400	21811.8700	21.6925	21.8119	0
06/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	534.0800	529.0600	0.5341	0.5291	0
06/01/2026	R053 On 04-February-27			Bond Future	9.1935	9.1828	128.1141	128.2401	0
06/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10960.5800	11062.0000	10.9606	11.0620	0
06/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2119.7300	2095.1100	2.1197	2.0951	0
06/01/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
06/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	45.1800	45.9200	0.0452	0.0459	0
06/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	45.1800	45.9200	0.0452	0.0459	0
06/01/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
06/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	90.8000	91.1700	0.0908	0.0912	0
06/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	90.8000	91.1700	0.0908	0.0912	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
06/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	81.9600	82.1500	0.0820	0.0822	0
06/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	81.9600	82.1500	0.0820	0.0822	0
06/01/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
06/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48.5300	48.6100	0.0485	0.0486	0
06/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48.5300	48.6100	0.0485	0.0486	0
06/01/2026	R202 On 05-February-26			Bond Future	293.5562	293.5704	293.5562	293.5704	565
06/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15736.2000	15750.3800	15.7362	15.7504	0
06/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R202 On 07-May-26			Bond Future	298.8582	298.8724	298.8582	298.8724	460
06/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21308.2000	21322.4100	21.3082	21.3224	0
06/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R202 On 06-August-26			Bond Future	298.9478	298.9618	298.9478	298.9618	0
06/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20087.8000	20101.8400	20.0878	20.1018	0
06/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R202 On 05-November-26			Bond Future	304.2395	304.2533	304.2395	304.2533	0
06/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23779.5300	23793.2600	23.7795	23.7933	0
06/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R202 On 04-February-27			Bond Future	304.1051	304.1173	304.1051	304.1173	0
06/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9375.1400	9387.2800	9.3751	9.3873	0
06/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R209 On 05-February-26			Bond Future	8.4053	8.4058	87.7607	87.7578	34,901
06/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13748.9000	13745.9100	13.7489	13.7459	0
06/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R209 On 07-May-26			Bond Future	8.4475	8.4480	86.1734	86.1704	6,551
06/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14007.6700	14004.8100	14.0077	14.0048	0
06/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4.0900	4.2800	0.0041	0.0043	0
06/01/2026	R209 On 06-August-26			Bond Future	8.4899	8.4904	87.7350	87.7318	3,673
06/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15087.0400	15084.1900	15.0870	15.0842	0
06/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	18.5500	18.9300	0.0186	0.0189	0
06/01/2026	R209 On 05-November-26			Bond Future	8.5384	8.5390	86.1175	86.1141	0
06/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9801.3800	9799.9900	9.8014	9.8000	0
06/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	270.9200	272.9800	0.2709	0.2730	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R209 On 04-February-27			Bond Future	8.5962	8.5969	87.6090	87.6052	0
06/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4934.2600	4934.3600	4.9343	4.9344	0
06/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1180.2800	1184.1700	1.1803	1.1842	0
06/01/2026	R210 On 05-February-26			Bond Future	258.0776	258.0624	258.0776	258.0624	534
06/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4977.5500	4962.4000	4.9776	4.9624	0
06/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R210 On 07-May-26			Bond Future	259.2728	259.2572	259.2728	259.2572	918
06/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3872.8000	3857.1500	3.8728	3.8572	0
06/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R210 On 06-August-26			Bond Future	264.0339	264.0177	264.0339	264.0177	0
06/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4193.8900	4177.6800	4.1939	4.1777	0
06/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R210 On 05-November-26			Bond Future	265.1895	265.1714	265.1895	265.1714	0
06/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11859.5000	11841.4200	11.8595	11.8414	0
06/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R210 On 04-February-27			Bond Future	269.8469	269.8277	269.8469	269.8277	0
06/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3816.8600	3797.6800	3.8169	3.7977	0
06/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R213 On 05-February-26			Bond Future	7.5289	7.5343	100.9579	100.9358	18,735
06/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9087.6900	9065.6400	9.0877	9.0656	0
06/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R213 On 07-May-26			Bond Future	7.5463	7.5521	99.2064	99.1839	65,316
06/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8368.3300	8346.2000	8.3683	8.3462	0
06/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	6.7300	7.1100	0.0067	0.0071	0
06/01/2026	R213 On 06-August-26			Bond Future	7.5614	7.5675	101.0042	100.9812	0
06/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7636.3500	7614.6500	7.6364	7.6147	0
06/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	48.2500	49.6000	0.0483	0.0496	0
06/01/2026	R213 On 05-November-26			Bond Future	7.5915	7.5981	99.2199	99.1962	0
06/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4342.6600	4324.0500	4.3427	4.3241	0
06/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	312.1300	317.1800	0.3121	0.3172	0
06/01/2026	R213 On 04-February-27			Bond Future	7.6378	7.6450	100.9390	100.9146	0
06/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2422.3600	2407.2600	2.4224	2.4073	0
06/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	740.2700	749.5400	0.7403	0.7495	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R214 On 05-February-26			Bond Future	9.0394	9.0198	82.2534	82.3893	11,294
06/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13478.2700	13614.1700	13.4783	13.6142	0
06/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R214 On 07-May-26			Bond Future	9.0901	9.0699	80.4222	80.5605	30,864
06/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14490.8300	14628.7500	14.4908	14.6288	0
06/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	12.1000	11.7500	0.0121	0.0118	0
06/01/2026	R214 On 06-August-26			Bond Future	9.1417	9.1209	81.8796	82.0203	0
06/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16288.8600	16428.4800	16.2889	16.4285	0
06/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	35.0600	33.9900	0.0351	0.0340	0
06/01/2026	R214 On 05-November-26			Bond Future	9.2002	9.1788	80.0145	80.1575	0
06/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	11010.9900	11144.2600	11.0110	11.1443	0
06/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	347.5600	337.8700	0.3476	0.3379	0
06/01/2026	R214 On 04-February-27			Bond Future	9.2675	9.2454	81.4005	81.5458	0
06/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5483.5300	5591.2500	5.4835	5.5913	0
06/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1474.5100	1436.9800	1.4745	1.4370	0
06/01/2026	R248 On 05-February-26			Bond Future	9.1742	9.1546	99.9469	100.1255	243,045
06/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	132.2700	164.2100	0.1323	0.1642	1,940
06/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2678.3800	2531.7300	2.6784	2.5317	0
06/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2332.2200	2486.5800	2.3322	2.4866	1,940
06/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	313.5900	289.3600	0.3136	0.2894	0
06/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3075.8700	3240.7200	3.0759	3.2407	0
06/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	184.8700	171.1300	0.1849	0.1711	0
06/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4257.1600	4430.3500	4.2572	4.4304	12,500
06/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	81.8500	76.4500	0.0819	0.0765	0
06/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6273.6300	6451.3100	6.2736	6.4513	0
06/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	20.5200	19.6100	0.0205	0.0196	1,940
06/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	7074.7600	7252.9600	7.0748	7.2530	0
06/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	11.8300	11.4400	0.0118	0.0114	0
06/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10789.7000	10968.3200	10.7897	10.9683	0
06/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	0.8800	0.9100	0.0009	0.0009	0
06/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17639.4000	17817.9900	17.6394	17.8180	0
06/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R248 On 07-May-26			Bond Future	9.2243	9.2042	97.2899	97.4716	44,331
06/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18825.5300	19006.7800	18.8255	19.0068	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	15.9700	15.5000	0.0160	0.0155	0
06/01/2026	R248 On 06-August-26			Bond Future	9.2753	9.2546	99.0530	99.2379	0
06/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22235.2100	22419.1300	22.2352	22.4191	0
06/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	31.4100	30.4500	0.0314	0.0305	0
06/01/2026	R248 On 05-November-26			Bond Future	9.3323	9.3109	96.3471	96.5349	0
06/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15552.6500	15729.1900	15.5527	15.7292	0
06/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	430.3500	419.0600	0.4304	0.4191	0
06/01/2026	R248 On 04-February-27			Bond Future	9.3972	9.3752	98.0156	98.2064	0
06/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7765.7100	7910.1800	7.7657	7.9102	0
06/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1890.3500	1843.9800	1.8904	1.8440	0
06/01/2026	R2R9 On 05-February-26			Bond Future	8.9003	8.8908	111.0490	111.1254	0
06/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	98058.4300	98134.8600	98.0584	98.1349	0
06/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R2R9 On 07-May-26			Bond Future	8.9570	8.9472	108.0491	108.1268	0
06/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97199.3800	97277.1300	97.1994	97.2771	0
06/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R2R9 On 06-August-26			Bond Future	9.0144	9.0043	110.0070	110.0860	0
06/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96887.5100	96966.5100	96.8875	96.9665	0
06/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R2R9 On 05-November-26			Bond Future	9.0778	9.0673	106.9512	107.0314	0
06/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95981.1800	96061.3100	95.9812	96.0613	0
06/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R2R9 On 04-February-27			Bond Future	9.1507	9.1399	108.8024	108.8837	0
06/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6569.2300	6634.2500	6.5692	6.6343	0
06/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1219.3300	1203.1100	1.2193	1.2031	0
06/01/2026	R4R2 On 05-February-26			Bond Future	9.1209	9.0963	112.0751	112.2943	1,937
06/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98799.8300	99019.0600	98.7998	99.0191	0
06/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R4R2 On 07-May-26			Bond Future	9.1794	9.1540	108.9676	109.1905	0
06/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97878.4400	98101.4100	97.8784	98.1014	0
06/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R4R2 On 06-August-26			Bond Future	9.2385	9.2122	110.9421	111.1690	0
06/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97524.8000	97751.7400	97.5248	97.7517	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R4R2 On 05-November-26			Bond Future	9.3029	9.2758	107.7766	108.0072	0
06/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96554.0100	96784.6300	96.5540	96.7846	0
06/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/01/2026	R4R2 On 04-February-27			Bond Future	9.3759	9.3479	109.6420	109.8764	0
06/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7371.5400	7554.8000	7.3715	7.5548	0
06/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1337.9500	1286.8300	1.3380	1.2868	0
06/01/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/01/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0