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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	2029 On 05-February-26			Bond Future	140.1100	140.1100	140.1100	140.1100	0
06/02/2026	2029 On 07-May-26			Bond Future	146.9290	146.8914	146.9290	146.8914	4,593
06/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5108.9500	5071.4100	5.1090	5.0714	0
06/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2029 On 06-August-26			Bond Future	149.5936	149.5465	149.5936	149.5465	0
06/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5493.6200	5446.4600	5.4936	5.4465	0
06/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2029 On 05-November-26			Bond Future	150.7278	150.6808	150.7278	150.6808	0
06/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3167.8400	3120.7800	3.1678	3.1208	0
06/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2029 On 04-February-27			Bond Future	153.3673	153.3183	153.3673	153.3183	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3647.3200	3598.2900	3.6473	3.5983	0
06/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2029 On 06-May-27			Bond Future	154.4623	154.4623	154.4623	154.4623	0
06/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1142.3300	1142.3300	1.1423	1.1423	0
06/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2030 On 05-February-26			Bond Future	9.4900	9.4900	95.3789	95.3789	0
06/02/2026	2030 On 07-May-26			Bond Future	7.1916	7.2272	104.8133	104.6971	153,685
06/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	512.6600	463.1300	0.5127	0.4631	1,000
06/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	452.5200	519.1900	0.4525	0.5192	0
06/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1774.1900	1678.2200	1.7742	1.6782	1,000
06/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	97.0700	117.3000	0.0971	0.1173	0
06/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2397.8100	2293.0100	2.3978	2.2930	0
06/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	50.8900	62.2900	0.0509	0.0623	1,000
06/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6886.3700	6770.3200	6.8864	6.7703	0
06/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.5400	0.6900	0.0005	0.0007	0
06/02/2026	2030 On 06-August-26			Bond Future	7.1980	7.2387	102.6793	102.5548	47,851
06/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	719.3400	665.6300	0.7193	0.6656	1,000
06/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	682.6200	753.4900	0.6826	0.7535	0
06/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1835.9100	1745.0300	1.8359	1.7450	1,000
06/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	280.7100	314.4100	0.2807	0.3144	0
06/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2754.0800	2648.3200	2.7541	2.6483	0
06/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	152.4200	171.2400	0.1524	0.1712	1,000
06/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	5997.0300	5875.0700	5.9970	5.8751	0
06/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	21.4000	24.0200	0.0214	0.0240	0
06/02/2026	2030 On 05-November-26			Bond Future	7.2062	7.2502	104.4472	104.3208	0
06/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3507.0300	3396.9900	3.5070	3.3970	0
06/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	175.2500	191.5800	0.1753	0.1916	0
06/02/2026	2030 On 04-February-27			Bond Future	7.2223	7.2708	102.2448	102.1154	0
06/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2078.6000	1984.4400	2.0786	1.9844	0
06/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	498.7900	534.0100	0.4988	0.5340	0
06/02/2026	2030 On 06-May-27			Bond Future	7.2761	7.2761	103.9522	103.9522	0
06/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1016.1400	1017.2700	1.0161	1.0173	0
06/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	1031.0800	1032.2100	1.0311	1.0322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	2031 On 05-February-26			Bond Future	111.7600	111.7600	111.7600	111.7600	0
06/02/2026	2031 On 07-May-26			Bond Future	115.6105	115.5811	115.6105	115.5811	1,580
06/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1779.5200	1752.8400	1.7795	1.7528	0
06/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	9.0200	11.7000	0.0090	0.0117	0
06/02/2026	2031 On 06-August-26			Bond Future	115.2925	115.2560	115.2925	115.2560	1,893
06/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1562.8300	1536.9900	1.5628	1.5370	0
06/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	80.3800	91.0200	0.0804	0.0910	0
06/02/2026	2031 On 05-November-26			Bond Future	117.3047	117.2680	117.3047	117.2680	0
06/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5814.7600	5778.0600	5.8148	5.7781	0
06/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
06/02/2026	2031 On 04-February-27			Bond Future	116.9075	116.8703	116.9075	116.8703	0
06/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1123.1700	1103.8600	1.1232	1.1039	0
06/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	395.7000	413.5300	0.3957	0.4135	0
06/02/2026	2031 On 06-May-27			Bond Future	118.8904	118.8904	118.8904	118.8904	0
06/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2153.0400	2153.5000	2.1530	2.1535	0
06/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	132.6500	133.1100	0.1327	0.1331	0
06/02/2026	2032 On 05-February-26			Bond Future	10.1600	10.1600	94.4304	94.4304	0
06/02/2026	2032 On 07-May-26			Bond Future	7.6641	7.6892	103.6672	103.5481	167,667
06/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	10964.0700	10845.0200	10.9641	10.8450	0
06/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.4100	0.4700	0.0004	0.0005	0
06/02/2026	2032 On 06-August-26			Bond Future	7.6911	7.7191	105.5219	105.3943	230
06/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10416.7000	10290.1200	10.4167	10.2901	0
06/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	12.2300	13.2300	0.0122	0.0132	0
06/02/2026	2032 On 05-November-26			Bond Future	7.7278	7.7572	103.1817	103.0522	0
06/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6274.9000	6156.0900	6.2749	6.1561	0
06/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	203.8000	214.4200	0.2038	0.2144	0
06/02/2026	2032 On 04-February-27			Bond Future	7.7734	7.8048	104.9634	104.8308	0
06/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3640.2800	3540.4300	3.6403	3.5404	0
06/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	709.5300	742.2100	0.7095	0.7422	0
06/02/2026	2032 On 06-May-27			Bond Future	7.8370	7.8370	102.5611	102.5611	0
06/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1641.3200	1643.2000	1.6413	1.6432	0
06/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1790.9300	1792.8100	1.7909	1.7928	0
06/02/2026	2033 On 05-February-26			Bond Future	132.8800	132.8800	132.8800	132.8800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	2033 On 07-May-26			Bond Future	145.0064	144.9871	145.0064	144.9871	7,871
06/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	9846.3700	9827.0500	9.8464	9.8271	0
06/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2033 On 06-August-26			Bond Future	147.6361	147.6078	147.6361	147.6078	0
06/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13386.1300	13357.7700	13.3861	13.3578	0
06/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2033 On 05-November-26			Bond Future	148.6340	148.6059	148.6340	148.6059	0
06/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11373.9700	11345.8600	11.3740	11.3459	0
06/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2033 On 04-February-27			Bond Future	151.2369	151.2073	151.2369	151.2073	0
06/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8526.9200	8497.2900	8.5269	8.4973	0
06/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2033 On 06-May-27			Bond Future	152.2007	152.2007	152.2007	152.2007	0
06/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	990.6900	990.6900	0.9907	0.9907	0
06/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2037 On 05-February-26			Bond Future	11.2000	11.2000	83.4137	83.4137	0
06/02/2026	2037 On 07-May-26			Bond Future	8.4068	8.4218	103.0001	102.8949	191,078
06/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4266.1800	4242.4700	4.2662	4.2425	1,500
06/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	220.8600	302.4100	0.2209	0.3024	0
06/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7284.6800	7206.2000	7.2847	7.2062	1,500
06/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	60.4900	87.2700	0.0605	0.0873	0
06/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	10761.1700	10663.2700	10.7612	10.6633	0
06/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	13.9800	21.3400	0.0140	0.0213	1,500
06/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	15896.8900	15791.6100	15.8969	15.7916	142
06/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.6900	0.6700	0.0007	0.0007	0
06/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	17918.3500	17813.0800	17.9184	17.8131	0
06/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.1100	0.1000	0.0001	0.0001	0
06/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23452.4800	23347.2200	23.4525	23.3472	0
06/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
06/02/2026	2037 On 06-August-26			Bond Future	8.4546	8.4711	100.5831	100.4698	2,639
06/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10172.5200	10064.6400	10.1725	10.0646	2,541
06/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	142.1200	147.6000	0.1421	0.1476	0
06/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14012.4100	13900.6200	14.0124	13.9006	0
06/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	44.4200	45.9900	0.0444	0.0460	2,541

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06/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17259.4000	17146.3900	17.2594	17.1464	0
06/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	8.7100	9.0600	0.0087	0.0091	2,541
06/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19398.7200	19285.4600	19.3987	19.2855	0
06/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	2.5200	2.6200	0.0025	0.0026	0
06/02/2026	2037 On 05-November-26			Bond Future	8.5029	8.5199	102.3148	102.1998	0
06/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	6858.2600	6753.2600	6.8583	6.7533	4,490
06/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	671.9000	681.8300	0.6719	0.6818	0
06/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11074.2000	10961.5800	11.0742	10.9616	0
06/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	276.6400	278.9500	0.2766	0.2790	4,490
06/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13184.5200	13070.4300	13.1845	13.0704	0
06/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	167.3700	168.2100	0.1674	0.1682	0
06/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14294.2500	14179.7100	14.2943	14.1797	0
06/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	112.8000	113.1900	0.1128	0.1132	4,490
06/02/2026	2037 On 04-February-27			Bond Future	8.5577	8.5756	99.8249	99.7072	0
06/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2148.2900	2073.9300	2.1483	2.0739	4,490
06/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2929.8100	2973.1700	2.9298	2.9732	0
06/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	5999.0700	5885.0500	5.9991	5.8851	0
06/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1190.7100	1194.4100	1.1907	1.1944	4,490
06/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7014.0200	6895.4300	7.0140	6.8954	0
06/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	979.2600	978.3900	0.9793	0.9784	0
06/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8561.1000	8439.3000	8.5611	8.4393	0
06/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	726.0500	721.9700	0.7261	0.7220	4,490
06/02/2026	2037 On 06-May-27			Bond Future	8.6285	8.6285	101.4913	101.4913	0
06/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	2632.4900	2635.5500	2.6325	2.6356	0
06/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2946.6700	2949.7300	2.9467	2.9497	0
06/02/2026	2038 On 05-February-26			Bond Future	143.2000	143.2000	143.2000	143.2000	0
06/02/2026	2038 On 07-May-26			Bond Future	162.0713	161.8548	162.0713	161.8548	5,562
06/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	17541.3300	17324.7500	17.5413	17.3248	0
06/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2038 On 06-August-26			Bond Future	162.8184	162.5884	162.8184	162.5884	0
06/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	18098.4000	17868.3700	18.0984	17.8684	0
06/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2038 On 05-November-26			Bond Future	165.6606	165.4272	165.6606	165.4272	0
06/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	19350.6300	19117.1800	19.3506	19.1172	0

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06/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2038 On 04-February-27			Bond Future	166.3364	166.0986	166.3364	166.0986	0
06/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	12506.3700	12268.5900	12.5064	12.2686	0
06/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2038 On 06-May-27			Bond Future	169.1584	169.1584	169.1584	169.1584	0
06/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	3058.4200	3058.4200	3.0584	3.0584	0
06/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2040 On 05-February-26			Bond Future	11.4900	11.4900	83.1204	83.1204	0
06/02/2026	2040 On 07-May-26			Bond Future	8.6643	8.7207	105.1522	104.6971	57,661
06/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1261.4300	1053.3500	1.2614	1.0534	27,500
06/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1377.0200	1624.0100	1.3770	1.6240	0
06/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14764.3000	14310.8100	14.7643	14.3108	1,460
06/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	7.6500	9.2300	0.0077	0.0092	0
06/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	17418.5900	16963.8300	17.4186	16.9638	0
06/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	1.4500	1.7600	0.0015	0.0018	0
06/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20726.1800	20271.1300	20.7262	20.2711	0
06/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.1100	0.1300	0.0001	0.0001	0
06/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21017.5300	20562.4800	21.0175	20.5625	0
06/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0800	0.1000	0.0001	0.0001	1,460
06/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	22790.1600	22335.0900	22.7902	22.3351	0
06/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
06/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	23848.4900	23393.4200	23.8485	23.3934	0
06/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,460
06/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	25530.8000	25075.7300	25.5308	25.0757	0
06/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2040 On 06-August-26			Bond Future	8.7148	8.7739	102.5231	102.0535	41,462
06/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	23091.0800	22621.9200	23.0911	22.6219	0
06/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	1.8200	2.2300	0.0018	0.0022	0
06/02/2026	2040 On 05-November-26			Bond Future	8.7652	8.8263	104.2880	103.8107	0
06/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	9088.6100	8676.5500	9.0886	8.6766	2,300
06/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	641.3800	706.6200	0.6414	0.7066	0
06/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13796.3200	13346.3400	13.7963	13.3463	0
06/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	281.7200	309.0400	0.2817	0.3090	2,300
06/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	16112.0900	15650.0800	16.1121	15.6501	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	149.6200	164.9100	0.1496	0.1649	0
06/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	17340.7900	16874.2100	17.3408	16.8742	0
06/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	100.7900	111.5100	0.1008	0.1115	2,300
06/02/2026	2040 On 04-February-27			Bond Future	8.8216	8.8849	101.5818	101.0955	0
06/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2680.3500	2599.4700	2.6804	2.5995	2,300
06/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	3001.7300	3407.2100	3.0017	3.4072	0
06/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7403.6900	7151.0000	7.4037	7.1510	0
06/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1146.7300	1380.4000	1.1467	1.3804	2,300
06/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	8951.8900	8648.4000	8.9519	8.6484	0
06/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	886.4800	1069.3500	0.8865	1.0694	0
06/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	10391.9200	10053.5500	10.3919	10.0536	0
06/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	700.1900	848.1800	0.7002	0.8482	2,300
06/02/2026	2040 On 06-May-27			Bond Future	8.8917	8.8917	103.2773	103.2773	0
06/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3280.0000	3283.6600	3.2800	3.2837	0
06/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	3368.7400	3372.4000	3.3687	3.3724	0
06/02/2026	2043 On 05-February-26			Bond Future	109.6600	109.6600	109.6600	109.6600	0
06/02/2026	2043 On 07-May-26			Bond Future	126.4582	126.4820	126.4582	126.4820	0
06/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	14758.2000	14782.0300	14.7582	14.7820	0
06/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2043 On 06-August-26			Bond Future	125.9072	125.9243	125.9072	125.9243	3,416
06/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	15027.1874	15044.3130	15.0272	15.0443	0
06/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0074	0.0130	0.0000	0.0000	0
06/02/2026	2043 On 05-November-26			Bond Future	128.1046	128.1225	128.1046	128.1225	0
06/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	15264.8836	15282.9022	15.2649	15.2829	0
06/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.2936	0.4022	0.0003	0.0004	0
06/02/2026	2043 On 04-February-27			Bond Future	127.4601	127.4787	127.4601	127.4787	0
06/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	9896.0077	9920.8047	9.8960	9.9208	0
06/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	65.8877	72.1247	0.0659	0.0721	0
06/02/2026	2043 On 06-May-27			Bond Future	129.6218	129.6218	129.6218	129.6218	0
06/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	3698.5419	3701.1163	3.6985	3.7011	0
06/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	1556.7619	1559.3363	1.5568	1.5593	0
06/02/2026	2044 On 05-February-26			Bond Future	11.5600	11.5600	79.1527	79.1527	0
06/02/2026	2044 On 07-May-26		Call	Bond Future	2625.7500	2384.1300	2.6258	2.3841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	2044 On 07-May-26			Bond Future	8.8694	8.9206	101.3613	100.9128	110,372
06/02/2026	2044 On 07-May-26		Put	Bond Future	1264.4400	1471.3500	1.2644	1.4714	0
06/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	9300.2100	8869.8200	9.3002	8.8698	0
06/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	71.6300	89.7700	0.0716	0.0898	15,000
06/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	21409.8100	20961.3400	21.4098	20.9613	0
06/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.2500	0.3100	0.0003	0.0003	0
06/02/2026	2044 On 06-August-26			Bond Future	8.9199	8.9734	98.7897	98.3270	7,681
06/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	24462.7100	24000.5800	24.4627	24.0006	0
06/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	2.5900	3.1600	0.0026	0.0032	0
06/02/2026	2044 On 05-November-26			Bond Future	8.9700	9.0251	100.4904	100.0200	0
06/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	17675.5400	17220.5100	17.6755	17.2205	0
06/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	158.1400	173.4900	0.1581	0.1735	0
06/02/2026	2044 On 04-February-27			Bond Future	9.0254	9.0823	97.8437	97.3645	0
06/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	10134.5000	9721.1200	10.1345	9.7211	0
06/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	1059.6500	1125.5500	1.0597	1.1256	0
06/02/2026	2044 On 06-May-27			Bond Future	9.0926	9.0926	99.4768	99.4768	0
06/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	3598.4700	3602.4800	3.5985	3.6025	0
06/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3703.6000	3707.6100	3.7036	3.7076	0
06/02/2026	2046 On 05-February-26			Bond Future	121.6500	121.6500	121.6500	121.6500	0
06/02/2026	2046 On 07-May-26			Bond Future	143.7874	143.5989	143.7874	143.5989	18,662
06/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	18837.4200	18648.9200	18.8374	18.6489	0
06/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2046 On 06-August-26			Bond Future	146.3951	146.1943	146.3951	146.1943	0
06/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	24015.1200	23814.2500	24.0151	23.8143	0
06/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2046 On 05-November-26			Bond Future	146.6292	146.4259	146.6292	146.4259	0
06/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	21149.2000	20945.8900	21.1492	20.9459	0
06/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2046 On 04-February-27			Bond Future	149.1963	148.9883	149.1963	148.9883	0
06/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	18106.2500	17898.3000	18.1063	17.8983	0
06/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2046 On 06-May-27			Bond Future	149.3705	149.3705	149.3705	149.3705	0
06/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	380.5100	380.5100	0.3805	0.3805	0
06/02/2026	2046 On 06-May-27	148.99	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
06/02/2026	2050 On 05-February-26			Bond Future	122.8200	122.8200	122.8200	122.8200	0
06/02/2026	2050 On 07-May-26			Bond Future	147.9784	147.4998	147.9784	147.4998	17,325
06/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	23908.4400	23429.7500	23.9084	23.4298	0
06/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2050 On 06-August-26			Bond Future	148.2202	147.7246	148.2202	147.7246	0
06/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	24950.1800	24454.5900	24.9502	24.4546	0
06/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2050 On 05-November-26			Bond Future	150.8077	150.3039	150.8077	150.3039	0
06/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	26967.6700	26463.9200	26.9677	26.4639	0
06/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2050 On 04-February-27			Bond Future	150.9692	150.4562	150.9692	150.4562	0
06/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	18579.2000	18066.1700	18.5792	18.0662	0
06/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	2050 On 06-May-27			Bond Future	153.5294	153.5294	153.5294	153.5294	0
06/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	3069.4300	3069.4300	3.0694	3.0694	0
06/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	AL37 On 05-February-26			Index Future	1273.4360	1273.4360	1273.4360	1,273.4360	0
06/02/2026	AL37 On 07-May-26			Index Future	1297.4680	1296.0760	1297.4680	1,296.0760	0
06/02/2026	AL37 On 06-August-26			Index Future	1320.4340	1318.9390	1320.4340	1,318.9390	0
06/02/2026	AL37 On 05-November-26			Index Future	1343.4420	1341.9260	1343.4420	1,341.9260	0
06/02/2026	AL37 On 04-February-27			Index Future	1366.6760	1365.1240	1366.6760	1,365.1240	0
06/02/2026	AL37 On 06-May-27			Index Future	1390.3120	1390.3120	1390.3120	1,390.3120	0
06/02/2026	AL7T On 05-February-26			Index Future	1655.6690	1655.6690	1655.6690	1,655.6690	0
06/02/2026	AL7T On 07-May-26			Index Future	1686.5140	1685.0920	1686.5140	1,685.0920	0
06/02/2026	AL7T On 06-August-26			Index Future	1716.3670	1714.8180	1716.3670	1,714.8180	0
06/02/2026	AL7T On 05-November-26			Index Future	1746.2730	1744.7040	1746.2730	1,744.7040	0
06/02/2026	AL7T On 04-February-27			Index Future	1776.4740	1774.8650	1776.4740	1,774.8650	0
06/02/2026	AL7T On 06-May-27			Index Future	1807.1970	1807.1970	1807.1970	1,807.1970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	ALBI On 05-February-26			Index Future	1397.7070	1397.7070	1397.7070	1,397.7070	0
06/02/2026	ALBI On 07-May-26			Index Future	1427.2760	1412.5820	1427.2760	1,412.5820	75
06/02/2026	ALBI On 06-August-26			Index Future	1452.5400	1437.5010	1452.5400	1,437.5010	0
06/02/2026	ALBI On 05-November-26			Index Future	1477.8500	1462.5540	1477.8500	1,462.5540	0
06/02/2026	ALBI On 04-February-27			Index Future	1503.4080	1487.8370	1503.4080	1,487.8370	0
06/02/2026	ALBI On 06-May-27			Index Future	1529.4080	1529.4080	1529.4080	1,529.4080	0
06/02/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/02/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/02/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C219 On 31-March-29			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
06/02/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/02/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	ES33 On 05-February-26			Bond Future	11.4900	11.4900	83.1955	83.1955	0
06/02/2026	ES33 On 07-May-26			Bond Future	8.5730	8.5880	95.4069	95.3291	0
06/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14526.3800	14448.5200	14.5264	14.4485	0
06/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES33 On 06-August-26			Bond Future	8.6311	8.6481	97.1371	97.0520	0
06/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15268.5000	15183.3500	15.2685	15.1834	0
06/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES33 On 05-November-26			Bond Future	8.7018	8.7195	95.0413	94.9550	0
06/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9712.8900	9626.6000	9.7129	9.6266	0
06/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES33 On 04-February-27			Bond Future	8.7849	8.8037	96.7040	96.6154	0
06/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4207.4200	4118.8100	4.2074	4.1188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES33 On 06-May-27			Bond Future	8.9066	8.9066	94.4365	94.4365	0
06/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	488.7700	488.7700	0.4888	0.4888	0
06/02/2026	ES42 On 05-February-26			Bond Future	11.8500	11.8500	78.5997	78.5997	0
06/02/2026	ES42 On 07-May-26			Bond Future	9.0892	9.1457	95.4742	95.0219	0
06/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20832.8300	20380.4600	20.8328	20.3805	0
06/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES42 On 06-August-26			Bond Future	9.1427	9.2018	97.2055	96.7389	0
06/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22731.2100	22264.5600	22.7312	22.2646	0
06/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES42 On 05-November-26			Bond Future	9.2017	9.2626	94.6387	94.1643	0
06/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16673.8500	16199.4500	16.6739	16.1995	0
06/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES42 On 04-February-27			Bond Future	9.2661	9.3291	96.2931	95.8096	0
06/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7433.2100	6949.7200	7.4332	6.9497	0
06/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES42 On 06-May-27			Bond Future	9.3560	9.3560	93.5452	93.5452	0
06/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	197.1400	197.1400	0.1971	0.1971	0
06/02/2026	GOVI On 05-February-26			GOVI	1371.6830	1371.6830	1371.6830	1,371.6830	0
06/02/2026	GOVI On 07-May-26			GOVI	1400.7910	1354.7570	1400.7910	1,354.7570	642
06/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2237910.0000	1777570.0000	223.7910	177.7570	0
06/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	GOVI On 06-August-26			GOVI	1425.5860	1378.6550	1425.5860	1,378.6550	0
06/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2365860.0000	1896550.0000	236.5860	189.6550	0
06/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	GOVI On 05-November-26			GOVI	1450.4260	1402.6830	1450.4260	1,402.6830	0
06/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1734260.0000	1256830.0000	173.4260	125.6830	0
06/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	GOVI On 04-February-27			GOVI	1475.5100	1426.9310	1475.5100	1,426.9310	0
06/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1065100.0000	579310.0000	106.5100	57.9310	0
06/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	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
06/02/2026	GOVI On 06-May-27			GOVI	1501.0280	1501.0280	1501.0280	1,501.0280	0
06/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	740280.0000	740280.0000	74.0280	74.0280	0
06/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/02/2026	I258 On 05-February-26			Bond Future	111.6500	111.6500	111.6500	111.6500	0
06/02/2026	I258 On 07-May-26			Bond Future	133.3843	133.4095	133.3843	133.4095	0
06/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	19654.2900	19679.4501	19.6543	19.6795	0
06/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0001	0.0000	0.0000	0
06/02/2026	I258 On 06-August-26			Bond Future	132.9589	132.9769	132.9589	132.9769	0
06/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	20009.1197	20027.1660	20.0091	20.0272	0
06/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.1997	0.2560	0.0002	0.0003	0
06/02/2026	I258 On 05-November-26			Bond Future	135.2795	135.2983	135.2795	135.2983	0
06/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	20333.0716	20352.2034	20.3331	20.3522	0
06/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	3.5716	3.9334	0.0036	0.0039	0
06/02/2026	I258 On 04-February-27			Bond Future	134.7607	134.7802	134.7607	134.7802	0
06/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	15958.9033	15979.4764	15.9589	15.9795	0
06/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	98.2133	99.3264	0.0982	0.0993	0
06/02/2026	I258 On 06-May-27			Bond Future	137.3779	137.3779	137.3779	137.3779	0
06/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	5509.6013	5513.9473	5.5096	5.5139	0
06/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	2911.6613	2916.0073	2.9117	2.9160	0
06/02/2026	IGOV On 05-February-26			Index Future	438.7740	438.7740	438.7740	438.7740	0
06/02/2026	IGOV On 07-May-26			Index Future	449.1250	446.7180	449.1250	446.7180	245
06/02/2026	IGOV On 06-August-26			Index Future	457.1830	454.7060	457.1830	454.7060	0
06/02/2026	IGOV On 05-November-26			Index Future	465.2560	462.7360	465.2560	462.7360	0
06/02/2026	IGOV On 04-February-27			Index Future	473.4060	470.8390	473.4060	470.8390	0
06/02/2026	IGOV On 06-May-27			Index Future	481.6990	481.6990	481.6990	481.6990	0
06/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/02/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/02/2026	R033 On 05-February-26			Bond Future	10.4900	10.4900	101.2098	101.2098	0
06/02/2026	R033 On 07-May-26			Bond Future	7.7720	7.8024	112.8393	112.6680	9,464
06/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13560.5000	13390.1200	13.5605	13.3901	0
06/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	9.4000	10.3700	0.0094	0.0104	0
06/02/2026	R033 On 06-August-26			Bond Future	7.8022	7.8354	114.8582	114.6768	223
06/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12552.2700	12377.3700	12.5523	12.3774	0
06/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	148.3900	154.8600	0.1484	0.1549	0
06/02/2026	R033 On 05-November-26			Bond Future	7.8411	7.8760	111.7967	111.6126	0
06/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8256.4700	8095.0600	8.2565	8.0951	0
06/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	736.6500	759.3700	0.7367	0.7594	0
06/02/2026	R033 On 04-February-27			Bond Future	7.8882	7.9252	113.7268	113.5386	0
06/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5433.9100	5447.7800	5.4339	5.4478	0
06/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1638.0700	1840.1100	1.6381	1.8401	0
06/02/2026	R033 On 06-May-27			Bond Future	7.8840	7.8840	110.9198	110.9198	0
06/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3055.8300	3059.0700	3.0558	3.0591	0
06/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2829.4700	2832.7100	2.8295	2.8327	0
06/02/2026	R035 On 05-February-26			Bond Future	10.7900	10.7900	93.0945	93.0945	0
06/02/2026	R035 On 07-May-26			Bond Future	8.0971	8.1068	106.5693	106.5073	106,120
06/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	1901.9400	1864.7100	1.9019	1.8647	1,000
06/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	676.0300	700.8300	0.6760	0.7008	0
06/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3190.8800	3142.2200	3.1909	3.1422	0
06/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	341.8500	355.2200	0.3419	0.3552	16,000
06/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4499.4300	4444.0200	4.4994	4.4440	1,000
06/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	181.3200	187.9400	0.1813	0.1879	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	6826.3300	6765.9600	6.8263	6.7660	0
06/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	61.6700	63.3300	0.0617	0.0633	1,000
06/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9324.2700	9262.5100	9.3243	9.2625	250
06/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	19.8300	20.1000	0.0198	0.0201	0
06/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9436.6900	9374.9100	9.4367	9.3749	200
06/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	18.8600	19.1100	0.0189	0.0191	0
06/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	9717.2100	9655.3700	9.7172	9.6554	350
06/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	16.6800	16.8700	0.0167	0.0169	0
06/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12091.5400	12029.5000	12.0915	12.0295	0
06/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	4.6400	4.6300	0.0046	0.0046	250
06/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12200.2300	12138.1900	12.2002	12.1382	0
06/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	4.2600	4.2500	0.0043	0.0043	200
06/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12471.3300	12409.2900	12.4713	12.4093	0
06/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	3.4300	3.4200	0.0034	0.0034	350
06/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	14764.0700	14702.0300	14.7641	14.7020	0
06/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.4600	0.4500	0.0005	0.0005	250
06/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	14868.9600	14806.9200	14.8690	14.8069	0
06/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.4200	0.4100	0.0004	0.0004	200
06/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15130.4900	15068.4600	15.1305	15.0685	0
06/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.3200	0.3200	0.0003	0.0003	350
06/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	15909.1800	15847.1500	15.9092	15.8472	0
06/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.1500	0.1500	0.0002	0.0002	0
06/02/2026	R035 On 06-August-26			Bond Future	8.1337	8.1448	108.4761	108.4065	156
06/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2102.4400	2192.1200	2.1024	2.1921	1,000
06/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1130.8100	1290.1200	1.1308	1.2901	0
06/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4070.3000	4106.8300	4.0703	4.1068	350
06/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	545.3000	651.4600	0.5453	0.6515	0
06/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4478.3300	4505.0600	4.4783	4.5051	1,000
06/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	476.2400	572.6000	0.4762	0.5726	0
06/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6268.1600	6259.2200	6.2682	6.2592	200
06/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	270.7900	331.4800	0.2708	0.3315	0
06/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6697.6500	6680.5500	6.6977	6.6806	0
06/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	238.3000	290.8300	0.2383	0.2908	350
06/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	6751.5600	6733.3200	6.7516	6.7333	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	234.6700	286.0600	0.2347	0.2861	0
06/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7665.6600	7636.4600	7.6657	7.6365	0
06/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	177.1200	217.5500	0.1771	0.2176	1,000
06/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	8959.0600	8918.6000	8.9591	8.9186	0
06/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	120.0600	149.2300	0.1201	0.1492	200
06/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9389.5400	9346.0500	9.3895	9.3461	0
06/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	105.8500	131.9900	0.1059	0.1320	350
06/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9443.3000	9399.4100	9.4433	9.3994	0
06/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	104.2100	129.9500	0.1042	0.1300	250
06/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11630.8700	11567.0200	11.6309	11.5670	0
06/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	56.3600	62.1400	0.0564	0.0621	200
06/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12105.5700	12035.7700	12.1056	12.0358	0
06/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	49.5900	49.4200	0.0496	0.0494	250
06/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16400.1300	16330.1700	16.4001	16.3302	0
06/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	4.7900	4.4600	0.0048	0.0045	0
06/02/2026	R035 On 05-November-26			Bond Future	8.1806	8.1922	105.8459	105.7754	0
06/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1203.0600	1292.5000	1.2031	1.2925	600
06/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2498.2700	2658.2100	2.4983	2.6582	0
06/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3013.9500	3086.0400	3.0140	3.0860	0
06/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1267.2800	1409.8700	1.2673	1.4099	600
06/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4510.5000	4547.2200	4.5105	4.5472	200
06/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	817.9000	925.1200	0.8179	0.9251	0
06/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5330.9300	5353.3300	5.3309	5.3533	0
06/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	654.4900	747.3900	0.6545	0.7474	600
06/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	6980.1700	6969.0000	6.9802	6.9690	0
06/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	429.2500	488.5800	0.4293	0.4886	200
06/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9531.6800	9496.3100	9.5317	9.4963	0
06/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	227.0200	262.1500	0.2270	0.2622	200
06/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	10709.4100	10662.1300	10.7094	10.6621	0
06/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	171.9600	195.1800	0.1720	0.1952	0
06/02/2026	R035 On 04-February-27			Bond Future	8.2355	8.2477	107.6741	107.6016	0
06/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5454.3200	5472.3700	5.4543	5.4724	0
06/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	925.1100	1015.6600	0.9251	1.0157	0
06/02/2026	R035 On 06-May-27			Bond Future	8.2991	8.2991	104.9757	104.9757	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2362.3600	2365.1100	2.3624	2.3651	0
06/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2646.4300	2649.1800	2.6464	2.6492	0
06/02/2026	R038 On 05-February-26			Bond Future	11.4400	11.4400	100.2853	100.2853	0
06/02/2026	R038 On 07-May-26			Bond Future	8.5133	8.5439	118.6706	118.4181	3,814
06/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	20821.5700	20569.0300	20.8216	20.5690	0
06/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.1700	0.1700	0.0002	0.0002	0
06/02/2026	R038 On 06-August-26			Bond Future	8.5613	8.5939	120.7938	120.5294	0
06/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	22441.1400	22177.1100	22.4411	22.1771	0
06/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	4.2600	4.6200	0.0043	0.0046	0
06/02/2026	R038 On 05-November-26			Bond Future	8.6156	8.6495	117.3936	117.1250	0
06/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15334.2900	15106.7900	15.3343	15.1068	0
06/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	146.6300	187.6700	0.1466	0.1877	0
06/02/2026	R038 On 04-February-27			Bond Future	8.6765	8.7117	119.4202	119.1460	0
06/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	7982.7600	7733.8000	7.9828	7.7338	0
06/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	1087.9300	1113.1600	1.0879	1.1132	0
06/02/2026	R038 On 06-May-27			Bond Future	8.5444	8.5444	117.5062	117.5062	0
06/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4082.9500	4086.6600	4.0830	4.0867	0
06/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2807.2500	2810.9600	2.8073	2.8110	0
06/02/2026	R053 On 05-February-26			Bond Future	11.4900	11.4900	105.3338	105.3338	0
06/02/2026	R053 On 07-May-26			Bond Future	8.7348	8.7859	131.0782	130.4240	74,998
06/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	30303.4400	29649.3600	30.3034	29.6494	0
06/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.3900	0.4800	0.0004	0.0005	0
06/02/2026	R053 On 06-August-26			Bond Future	8.7741	8.8273	133.4233	132.7494	0
06/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	34316.8100	33643.8700	34.3168	33.6439	0
06/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	4.7900	5.7400	0.0048	0.0057	0
06/02/2026	R053 On 05-November-26			Bond Future	8.8174	8.8720	129.8627	129.1775	0
06/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	25313.7900	24648.5600	25.3138	24.6486	0
06/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	226.8600	246.7600	0.2269	0.2468	0
06/02/2026	R053 On 04-February-27			Bond Future	8.8645	8.9208	132.1046	131.4067	0
06/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	14292.1200	13863.9700	14.2921	13.8640	0
06/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1460.7600	1730.4600	1.4608	1.7305	0
06/02/2026	R053 On 06-May-27			Bond Future	8.9187	8.9187	128.4548	128.4548	0
06/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	5419.4800	5425.4300	5.4195	5.4254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	5403.1200	5409.0700	5.4031	5.4091	0
06/02/2026	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
06/02/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
06/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	78.3100	78.7400	0.0783	0.0787	0
06/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	78.3100	78.7400	0.0783	0.0787	0
06/02/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
06/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	75.7300	75.9400	0.0757	0.0759	0
06/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	75.7300	75.9400	0.0757	0.0759	0
06/02/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
06/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	45.9800	46.0600	0.0460	0.0461	0
06/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	45.9800	46.0600	0.0460	0.0461	0
06/02/2026	R202 On 05-February-26			Bond Future	277.8200	277.8200	277.8200	277.8200	0
06/02/2026	R202 On 07-May-26			Bond Future	301.7148	301.7717	301.7148	301.7717	772
06/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24164.8300	24221.6800	24.1648	24.2217	0
06/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R202 On 06-August-26			Bond Future	301.7884	301.8286	301.7884	301.8286	253
06/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	22928.4300	22968.5900	22.9284	22.9686	0
06/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R202 On 05-November-26			Bond Future	307.0569	307.0989	307.0569	307.0989	0
06/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26596.8900	26638.8700	26.5969	26.6389	0
06/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R202 On 04-February-27			Bond Future	306.9506	306.9931	306.9506	306.9931	0
06/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12220.6200	12263.0600	12.2206	12.2631	0
06/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R202 On 06-May-27			Bond Future	312.1457	312.1457	312.1457	312.1457	0
06/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	5155.6700	5155.6700	5.1557	5.1557	0
06/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R209 On 05-February-26			Bond Future	10.9300	10.9300	74.0118	74.0118	0
06/02/2026	R209 On 07-May-26			Bond Future	8.2542	8.2691	87.3401	87.2492	41,701
06/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15170.3900	15079.4400	15.1704	15.0794	0
06/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.1200	0.1200	0.0001	0.0001	0
06/02/2026	R209 On 06-August-26			Bond Future	8.2928	8.3092	88.9028	88.8048	3,673
06/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16239.3500	16141.4200	16.2394	16.1414	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	3.0800	3.1000	0.0031	0.0031	0
06/02/2026	R209 On 05-November-26			Bond Future	8.3377	8.3546	87.2843	87.1850	0
06/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	10867.1500	10763.1200	10.8672	10.7631	0
06/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	169.9500	165.2400	0.1700	0.1652	0
06/02/2026	R209 On 04-February-27			Bond Future	8.3886	8.4063	88.7917	88.6900	0
06/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1105.4600	1169.8300	1.1055	1.1698	3,237
06/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	3197.5000	3363.6200	3.1975	3.3636	0
06/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4320.3700	4356.5100	4.3204	4.3565	0
06/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1113.9000	1251.7900	1.1139	1.2518	3,237
06/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5724.7600	5733.7000	5.7248	5.7337	0
06/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	788.0800	898.7700	0.7881	0.8988	0
06/02/2026	R209 On 06-May-27			Bond Future	8.4505	8.4505	87.1273	87.1273	0
06/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2303.5100	2306.1600	2.3035	2.3062	0
06/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2531.5900	2534.2400	2.5316	2.5342	0
06/02/2026	R210 On 05-February-26			Bond Future	253.1000	253.1000	253.1000	253.1000	0
06/02/2026	R210 On 07-May-26			Bond Future	260.8539	260.6367	260.8539	260.6367	1,191
06/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5453.8800	5236.7100	5.4539	5.2367	0
06/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R210 On 06-August-26			Bond Future	265.5846	265.3476	265.5846	265.3476	0
06/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5744.6100	5507.6200	5.7446	5.5076	0
06/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R210 On 05-November-26			Bond Future	266.7016	266.4624	266.7016	266.4624	0
06/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13371.6400	13132.3800	13.3716	13.1324	0
06/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R210 On 04-February-27			Bond Future	271.3714	271.1259	271.3714	271.1259	0
06/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5341.4200	5095.9200	5.3414	5.0959	0
06/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R210 On 06-May-27			Bond Future	272.3343	272.3343	272.3343	272.3343	0
06/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1204.2800	1204.2800	1.2043	1.2043	0
06/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R213 On 05-February-26			Bond Future	9.8900	9.8900	91.8702	91.8702	0
06/02/2026	R213 On 07-May-26			Bond Future	7.4431	7.4681	99.6113	99.5130	69,337
06/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8767.1000	8668.9000	8.7671	8.6689	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.5300	0.6200	0.0005	0.0006	0
06/02/2026	R213 On 06-August-26			Bond Future	7.4576	7.4858	101.3936	101.2875	0
06/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	7993.5600	7888.8800	7.9936	7.8889	0
06/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	16.0800	17.5400	0.0161	0.0175	0
06/02/2026	R213 On 05-November-26			Bond Future	7.4875	7.5175	99.5920	99.4844	0
06/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4604.1000	4509.9500	4.6041	4.5100	0
06/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	201.4600	214.9400	0.2015	0.2149	0
06/02/2026	R213 On 04-February-27			Bond Future	7.5277	7.5601	101.3125	101.2023	0
06/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2691.6700	2607.4400	2.6917	2.6074	0
06/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	636.0200	662.0300	0.6360	0.6620	0
06/02/2026	R213 On 06-May-27			Bond Future	7.5828	7.5828	99.4590	99.4590	0
06/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1334.1700	1335.6800	1.3342	1.3357	0
06/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1407.4300	1408.9400	1.4074	1.4089	0
06/02/2026	R214 On 05-February-26			Bond Future	11.2600	11.2600	68.7751	68.7751	0
06/02/2026	R214 On 07-May-26			Bond Future	8.6766	8.7329	83.3228	82.9192	39,563
06/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	17379.5100	16976.0100	17.3795	16.9760	0
06/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.1900	0.2300	0.0002	0.0002	0
06/02/2026	R214 On 06-August-26			Bond Future	8.7183	8.7771	84.8136	84.3977	0
06/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	19191.0100	18775.8200	19.1910	18.7758	0
06/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	3.2400	3.9000	0.0032	0.0039	0
06/02/2026	R214 On 05-November-26			Bond Future	8.7668	8.8273	82.9797	82.5570	0
06/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	13782.0200	13373.0600	13.7820	13.3731	0
06/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	153.3900	167.1300	0.1534	0.1671	0
06/02/2026	R214 On 04-February-27			Bond Future	8.8209	8.8834	84.4131	83.9824	0
06/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	7828.0300	7561.1300	7.8280	7.5611	0
06/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	806.3900	970.1700	0.8064	0.9702	0
06/02/2026	R214 On 06-May-27			Bond Future	8.8801	8.8801	82.5299	82.5299	0
06/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	2974.4600	2977.7300	2.9745	2.9777	0
06/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2975.1400	2978.4100	2.9751	2.9784	0
06/02/2026	R248 On 05-February-26			Bond Future	11.4600	11.4600	82.3075	82.3075	0
06/02/2026	R248 On 07-May-26			Bond Future	8.8524	8.9036	100.7313	100.2464	267,300
06/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	104.3900	70.5700	0.1044	0.0706	1,620
06/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	5588.5500	6039.6500	5.5886	6.0397	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	842.1800	808.0500	0.8422	0.8081	1,620
06/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	2309.3300	2760.1200	2.3093	2.7601	0
06/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	3647.4800	3439.4400	3.6475	3.4394	0
06/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	606.2900	883.1700	0.6063	0.8832	0
06/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	3721.2600	3508.8600	3.7213	3.5089	0
06/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	589.5700	862.0900	0.5896	0.8621	1,620
06/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	22251.3900	21766.5600	22.2514	21.7666	0
06/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.4200	0.5100	0.0004	0.0005	0
06/02/2026	R248 On 06-August-26			Bond Future	8.8951	8.9483	102.5335	102.0338	0
06/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	25687.9900	25189.0100	25.6880	25.1890	0
06/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	3.6900	4.4200	0.0037	0.0044	0
06/02/2026	R248 On 05-November-26			Bond Future	8.9436	8.9984	99.8644	99.3564	0
06/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	18816.3600	18324.2900	18.8164	18.3243	0
06/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	176.7800	192.6600	0.1768	0.1927	0
06/02/2026	R248 On 04-February-27			Bond Future	8.9973	9.0538	101.5891	101.0716	0
06/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10631.6100	10183.3000	10.6316	10.1833	0
06/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1182.7000	1251.9500	1.1827	1.2520	0
06/02/2026	R248 On 06-May-27			Bond Future	9.0552	9.0552	98.8522	98.8522	0
06/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4125.5300	4130.1000	4.1255	4.1301	0
06/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	4173.0800	4177.6500	4.1731	4.1777	0
06/02/2026	R2R9 On 05-February-26			Bond Future	9.5500	9.5500	105.9892	105.9892	0
06/02/2026	R2R9 On 07-May-26			Bond Future	8.6186	8.6648	110.7776	110.3998	0
06/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99927.8900	99550.1200	99.9279	99.5501	0
06/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R2R9 On 06-August-26			Bond Future	8.6672	8.7158	112.7596	112.3682	0
06/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99640.0500	99248.6800	99.6401	99.2487	0
06/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R2R9 On 05-November-26			Bond Future	8.7217	8.7719	109.7249	109.3272	0
06/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98754.8600	98357.1600	98.7549	98.3572	0
06/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R2R9 On 04-February-27			Bond Future	8.7822	8.8344	111.6193	111.2138	0
06/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8644.4200	8279.2600	8.6444	8.2793	0
06/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	477.7000	518.0200	0.4777	0.5180	0
06/02/2026	R2R9 On 06-May-27			Bond Future	8.8531	8.8531	108.5087	108.5087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3346.8700	3350.6500	3.3469	3.3507	0
06/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3523.6300	3527.4100	3.5236	3.5274	0
06/02/2026	R4R2 On 05-February-26			Bond Future	9.7900	9.7900	106.3655	106.3655	0
06/02/2026	R4R2 On 07-May-26			Bond Future	8.7737	8.8302	112.6070	112.0900	2,000
06/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101517.9100	101000.8800	101.5179	101.0009	0
06/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R4R2 On 06-August-26			Bond Future	8.8224	8.8814	114.6217	114.0884	0
06/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101204.4300	100671.1600	101.2044	100.6712	0
06/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R4R2 On 05-November-26			Bond Future	8.8762	8.9371	111.4932	110.9511	0
06/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100270.6300	99728.4900	100.2706	99.7285	0
06/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/02/2026	R4R2 On 04-February-27			Bond Future	8.9354	8.9985	113.4180	112.8656	0
06/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10267.9800	9765.2100	10.2680	9.7652	0
06/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	458.4100	508.0300	0.4584	0.5080	0
06/02/2026	R4R2 On 06-May-27			Bond Future	9.0038	9.0038	110.2115	110.2115	0
06/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3876.4000	3880.6800	3.8764	3.8807	0
06/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3909.2700	3913.5500	3.9093	3.9136	0
06/02/2026	RR87 On 05-February-26			Bond Future	6.9100	6.9100	105.2849	105.2849	0
06/02/2026	RR87 On 07-May-26			Bond Future	6.7278	6.7282	103.0713	103.0710	0
06/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	85.3891	87.4926	0.0854	0.0875	0
06/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	38.7991	41.1726	0.0388	0.0412	0
06/02/2026	RR87 On 06-August-26			Bond Future	6.4091	6.4278	101.1728	101.1662	0
06/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	86.2889	82.4848	0.0863	0.0825	0
06/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	43.3989	46.2148	0.0434	0.0462	0
06/02/2026	RR87 On 05-November-26			Bond Future	5.0633	5.1188	102.9147	102.9083	0
06/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	35.2216	31.1038	0.0352	0.0311	0
06/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	11.4616	13.7338	0.0115	0.0137	0
06/02/2026	RR88 On 05-February-26			Bond Future	6.8900	6.8900	108.5801	108.5801	0
06/02/2026	RR88 On 07-May-26			Bond Future	6.8191	6.8195	106.4058	106.4052	0
06/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	195.5886	202.5621	0.1956	0.2026	0
06/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	163.6086	171.2621	0.1636	0.1713	0
06/02/2026	RR88 On 06-August-26			Bond Future	6.7505	6.7561	105.3946	105.3878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	285.0798	288.1561	0.2851	0.2882	0
06/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	237.3098	247.1361	0.2373	0.2471	0
06/02/2026	RR88 On 05-November-26			Bond Future	6.6765	6.6830	106.6323	106.6254	0
06/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	297.0684	297.6664	0.2971	0.2977	0
06/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	261.7384	269.2464	0.2617	0.2692	0
06/02/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/02/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0