



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

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	2029 On 07-May-26			Bond Future	146.9690	147.1869	146.9690	147.1869	4,468
06/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	5149.0300	5366.8700	5.1490	5.3669	0
06/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2029 On 06-August-26			Bond Future	149.6181	149.8465	149.6181	149.8465	0
06/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5518.0800	5746.4600	5.5181	5.7465	0
06/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2029 On 05-November-26			Bond Future	150.7915	150.9974	150.7915	150.9974	0
06/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	3231.4600	3437.3500	3.2315	3.4374	0
06/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2029 On 04-February-27			Bond Future	153.4693	153.6324	153.4693	153.6324	0
06/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3749.3200	3912.3700	3.7493	3.9124	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2029 On 06-May-27			Bond Future	154.6191	154.7517	154.6191	154.7517	0
06/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1299.1400	1431.6800	1.2991	1.4317	0
06/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2030 On 07-May-26			Bond Future	7.7625	7.4578	102.9684	103.9480	152,032
06/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	4.1500	130.1600	0.0042	0.1302	1,000
06/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	1788.9300	935.3800	1.7889	0.9354	0
06/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	327.2500	1014.4200	0.3273	1.0144	1,000
06/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	495.0500	202.6600	0.4951	0.2027	0
06/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	741.7100	1579.5300	0.7417	1.5795	0
06/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	239.7100	97.9700	0.2397	0.0980	1,000
06/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	5041.7200	6020.6300	5.0417	6.0206	0
06/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.8100	0.1600	0.0008	0.0002	0
06/03/2026	2030 On 06-August-26			Bond Future	7.8214	7.4892	100.7897	101.7914	31,529
06/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	44.3100	312.0500	0.0443	0.3121	1,000
06/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1897.2000	1163.2900	1.8972	1.1633	0
06/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	485.2800	1152.7000	0.4853	1.1527	1,000
06/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	819.6900	485.4600	0.8197	0.4855	0
06/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	1138.6600	1969.2100	1.1387	1.9692	0
06/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	426.6100	255.5100	0.4266	0.2555	1,000
06/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	4133.0300	5110.8000	4.1330	5.1108	0
06/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	47.0100	23.1300	0.0470	0.0231	0
06/03/2026	2030 On 05-November-26			Bond Future	7.8740	7.5196	102.5510	103.5517	0
06/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1855.9000	2710.6500	1.8559	2.7107	0
06/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	420.3500	274.3200	0.4204	0.2743	0
06/03/2026	2030 On 04-February-27			Bond Future	7.9440	7.5680	100.3411	101.3274	0
06/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	784.1900	1423.5400	0.7842	1.4235	0
06/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1108.0500	761.1700	1.1081	0.7612	0
06/03/2026	2030 On 06-May-27			Bond Future	8.0598	7.6540	102.0468	103.0276	0
06/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	212.9600	522.6300	0.2130	0.5226	0
06/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	2133.3500	1462.1400	2.1334	1.4621	0
06/03/2026	2031 On 07-May-26			Bond Future	115.7889	116.1960	115.7889	116.1960	1,798
06/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1949.1400	2356.0200	1.9491	2.3560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.2900	0.0700	0.0003	0.0001	0
06/03/2026	2031 On 06-August-26			Bond Future	115.4634	115.8829	115.4634	115.8829	1,893
06/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	1675.6200	2084.3400	1.6756	2.0843	0
06/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	22.2200	11.4600	0.0222	0.0115	0
06/03/2026	2031 On 05-November-26			Bond Future	117.5082	117.9144	117.5082	117.9144	0
06/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	6018.1800	6424.4300	6.0182	6.4244	0
06/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2031 On 04-February-27			Bond Future	117.1433	117.5199	117.1433	117.5199	0
06/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	1184.2000	1505.1800	1.1842	1.5052	0
06/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	220.9200	165.2800	0.2209	0.1653	0
06/03/2026	2031 On 06-May-27			Bond Future	119.1631	119.5208	119.1631	119.5208	0
06/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	2343.1500	2689.8500	2.3432	2.6899	0
06/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	50.0600	39.0800	0.0501	0.0391	0
06/03/2026	2032 On 07-May-26			Bond Future	8.1939	7.8888	101.1901	102.6072	166,328
06/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	8487.1100	9903.8200	8.4871	9.9038	0
06/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.5200	0.0800	0.0005	0.0001	0
06/03/2026	2032 On 06-August-26			Bond Future	8.2534	7.9301	102.9890	104.4360	230
06/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	7900.6900	9329.3400	7.9007	9.3293	0
06/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	29.0800	10.7700	0.0291	0.0108	0
06/03/2026	2032 On 05-November-26			Bond Future	8.3164	7.9786	100.6311	102.0850	0
06/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	3926.3700	5255.6600	3.9264	5.2557	0
06/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	405.8800	281.2600	0.4059	0.2813	0
06/03/2026	2032 On 04-February-27			Bond Future	8.3915	8.0409	102.3941	103.8414	0
06/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1722.2700	2797.1400	1.7223	2.7971	0
06/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1360.8400	988.3200	1.3608	0.9883	0
06/03/2026	2032 On 06-May-27			Bond Future	8.4865	8.1193	99.9790	101.4288	0
06/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	460.9800	996.1800	0.4610	0.9962	0
06/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	3192.7100	2278.0800	3.1927	2.2781	0
06/03/2026	2033 On 07-May-26			Bond Future	145.4002	145.5883	145.4002	145.5883	7,827
06/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	10240.2000	10428.3200	10.2402	10.4283	0
06/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2033 On 06-August-26			Bond Future	148.0210	148.2191	148.0210	148.2191	0
06/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	13771.0300	13969.0600	13.7710	13.9691	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2033 On 05-November-26			Bond Future	149.0642	149.2396	149.0642	149.2396	0
06/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	11804.1700	11979.5500	11.8042	11.9796	0
06/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2033 On 04-February-27			Bond Future	151.7114	151.8441	151.7114	151.8441	0
06/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	9001.4300	9134.0700	9.0014	9.1341	0
06/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2033 On 06-May-27			Bond Future	152.7260	152.8280	152.7260	152.8280	0
06/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	1515.9800	1617.9900	1.5160	1.6180	0
06/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2037 On 07-May-26			Bond Future	8.8179	8.5470	100.1733	102.0241	210,249
06/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	1798.6700	3318.7000	1.7987	3.3187	1,500
06/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	580.2000	249.4200	0.5802	0.2494	0
06/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	4515.3000	6296.6600	4.5153	6.2967	1,500
06/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	117.9600	48.5100	0.1180	0.0485	0
06/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	7937.5100	9778.5300	7.9375	9.7785	0
06/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	17.1700	7.3800	0.0172	0.0074	1,500
06/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	13069.6900	14920.2300	13.0697	14.9202	142
06/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.3400	0.0700	0.0003	0.0001	0
06/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	15091.4200	16942.2100	15.0914	16.9422	0
06/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	0
06/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	20625.6300	22476.4400	20.6256	22.4764	0
06/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
06/03/2026	2037 On 06-August-26			Bond Future	8.8832	8.6012	97.6943	99.5826	230
06/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	7374.6200	9178.8500	7.3746	9.1789	2,541
06/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	233.0200	148.9800	0.2330	0.1490	0
06/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	11143.0000	12997.9100	11.1430	12.9979	0
06/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	63.8100	30.4500	0.0638	0.0305	2,541
06/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	14372.8500	16254.7800	14.3729	16.2548	0
06/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	10.9600	4.6200	0.0110	0.0046	2,541
06/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	16510.1900	18396.7500	16.5102	18.3968	0
06/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	2.7900	1.0800	0.0028	0.0011	0
06/03/2026	2037 On 05-November-26			Bond Future	8.9435	8.6537	99.4014	101.3047	0
06/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	4255.5200	5959.5600	4.2555	5.9596	4,490

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	982.5500	783.3000	0.9826	0.7833	0
06/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	8249.3800	10097.8200	8.2494	10.0978	0
06/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	365.2100	310.3600	0.3652	0.3104	4,490
06/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	10332.5600	12156.8600	10.3326	12.1569	0
06/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	228.8000	149.8100	0.2288	0.1498	0
06/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	11436.9400	13268.8000	11.4369	13.2688	0
06/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	168.8800	97.4500	0.1689	0.0975	4,490
06/03/2026	2037 On 04-February-27			Bond Future	9.0117	8.7154	96.8858	98.7911	0
06/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	714.9000	1617.8100	0.7149	1.6178	4,490
06/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	4435.5200	3433.2000	4.4355	3.4332	0
06/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	3574.6400	5165.6400	3.5746	5.1656	0
06/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1705.3800	1391.1500	1.7054	1.3912	4,490
06/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	4469.8100	6129.0600	4.4698	6.1291	0
06/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1374.1500	1128.1700	1.3742	1.1282	0
06/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	5896.9300	7630.7600	5.8969	7.6308	0
06/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1000.9800	829.5800	1.0010	0.8296	4,490
06/03/2026	2037 On 06-May-27			Bond Future	9.0959	8.7912	98.5322	100.4483	0
06/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1156.9400	2196.6200	1.1569	2.1966	0
06/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	4430.2900	3553.8800	4.4303	3.5539	0
06/03/2026	2038 On 07-May-26			Bond Future	164.0842	164.3350	164.0842	164.3350	4,928
06/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	19554.2000	19805.0100	19.5542	19.8050	0
06/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2038 On 06-August-26			Bond Future	164.8515	165.1140	164.8515	165.1140	0
06/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	20131.5400	20393.9900	20.1315	20.3940	0
06/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2038 On 05-November-26			Bond Future	167.7712	168.0090	167.7712	168.0090	0
06/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	21461.1700	21698.9800	21.4612	21.6990	0
06/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2038 On 04-February-27			Bond Future	168.5249	168.7149	168.5249	168.7149	0
06/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	14694.9000	14884.9200	14.6949	14.8849	0
06/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2038 On 06-May-27			Bond Future	171.4326	171.5893	171.4326	171.5893	50
06/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	5332.5700	5489.2900	5.3326	5.4893	0
06/03/2026	2038 On 06-May-27	166.10	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
06/03/2026	2040 On 07-May-26			Bond Future	9.0633	8.7931	101.9947	104.1180	59,392
06/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	103.6500	647.8300	0.1037	0.6478	27,500
06/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	3376.7300	1797.6300	3.3767	1.7976	0
06/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	11605.4200	13724.2800	11.6054	13.7243	1,460
06/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	6.2600	1.8400	0.0063	0.0018	0
06/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	14260.4000	16383.0900	14.2604	16.3831	0
06/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.7500	0.1600	0.0008	0.0002	0
06/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	17568.6100	19691.8600	17.5686	19.6919	0
06/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	0
06/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	17859.9800	19983.2400	17.8600	19.9832	0
06/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	1,460
06/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	19632.6500	21755.9300	19.6327	21.7559	0
06/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	20690.9900	22814.2700	20.6910	22.8143	0
06/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
06/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	22373.3100	24496.5900	22.3733	24.4966	0
06/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2040 On 06-August-26			Bond Future	9.1292	8.8489	99.2975	101.4633	41,222
06/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	19865.3600	22030.0700	19.8654	22.0301	0
06/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	1.7400	0.6700	0.0017	0.0007	0
06/03/2026	2040 On 05-November-26			Bond Future	9.1900	8.9027	101.0325	103.2178	0
06/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	6075.8600	8097.3500	6.0759	8.0974	2,300
06/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	884.1600	720.3500	0.8842	0.7204	0
06/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	10604.5600	12711.9900	10.6046	12.7120	0
06/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	345.4900	267.6200	0.3455	0.2676	2,300
06/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	12920.2300	15017.9700	12.9202	15.0180	0
06/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	213.2900	125.7300	0.2133	0.1257	0
06/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	14126.2600	16251.2000	14.1263	16.2512	0
06/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	141.7900	81.4300	0.1418	0.0814	2,300
06/03/2026	2040 On 04-February-27			Bond Future	9.2578	8.9647	98.2951	100.4866	0
06/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	1059.7100	2239.5000	1.0597	2.2395	2,300
06/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	4667.8400	3656.0700	4.6678	3.6561	0
06/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	4730.6000	6618.9900	4.7306	6.6190	0
06/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1760.3900	1457.2200	1.7604	1.4572	2,300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	6119.1100	8088.4700	6.1191	8.0885	0
06/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1340.4500	1118.2500	1.3405	1.1183	0
06/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	7447.2300	9478.8600	7.4472	9.4789	0
06/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1042.2500	882.3200	1.0423	0.8823	2,300
06/03/2026	2040 On 06-May-27			Bond Future	9.3393	9.0388	99.9651	102.1720	0
06/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1524.0600	2805.3700	1.5241	2.8054	0
06/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	4924.9200	3999.3600	4.9249	3.9994	0
06/03/2026	2043 On 07-May-26			Bond Future	127.8561	128.0805	127.8561	128.0805	0
06/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	16156.1100	16380.5000	16.1561	16.3805	0
06/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2043 On 06-August-26			Bond Future	127.3188	127.5529	127.3188	127.5529	3,416
06/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	16438.8200	16672.8900	16.4388	16.6729	0
06/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2043 On 05-November-26			Bond Future	129.5735	129.7889	129.5735	129.7889	0
06/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	16733.5128	16948.8554	16.7335	16.9489	0
06/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0028	0.0054	0.0000	0.0000	0
06/03/2026	2043 On 04-February-27			Bond Future	128.9864	129.1651	128.9864	129.1651	0
06/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	11366.1865	11547.3554	11.3662	11.5474	0
06/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	9.7765	12.2254	0.0098	0.0122	0
06/03/2026	2043 On 06-May-27			Bond Future	131.2102	131.3640	131.2102	131.3640	0
06/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	4516.1067	4705.6116	4.5161	4.7056	0
06/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	785.8667	821.5716	0.7859	0.8216	0
06/03/2026	2044 On 07-May-26		Call	Bond Future	975.8000	2178.7600	0.9758	2.1788	0
06/03/2026	2044 On 07-May-26			Bond Future	9.1553	8.8957	98.8966	101.1304	132,048
06/03/2026	2044 On 07-May-26		Put	Bond Future	2079.2300	1048.3500	2.0792	1.0484	0
06/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	6833.9700	9045.1600	6.8340	9.0452	0
06/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	70.1300	47.4800	0.0701	0.0475	15,000
06/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	18944.8500	21178.6700	18.9449	21.1787	0
06/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	0
06/03/2026	2044 On 06-August-26			Bond Future	9.2162	8.9479	96.2696	98.5477	4,100
06/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	1042.5800	2496.6200	1.0426	2.4966	0
06/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2871.5900	2047.5500	2.8716	2.0476	7,000
06/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	2119.9800	3914.0000	2.1200	3.9140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1838.2900	1354.2300	1.8383	1.3542	7,000
06/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	21941.4500	24218.7500	21.9415	24.2188	0
06/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	1.4500	0.6700	0.0015	0.0007	0
06/03/2026	2044 On 05-November-26			Bond Future	9.2721	8.9979	97.9517	100.2518	0
06/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	15147.2300	17385.4500	15.1472	17.3855	0
06/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	168.5300	106.6500	0.1685	0.1067	0
06/03/2026	2044 On 04-February-27			Bond Future	9.3341	9.0549	95.2855	97.5948	0
06/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	7797.1700	9837.6700	7.7972	9.8377	0
06/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1280.5500	1011.7800	1.2806	1.0118	0
06/03/2026	2044 On 06-May-27			Bond Future	9.4076	9.1221	96.9044	99.2316	0
06/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	2205.1900	3550.6000	2.2052	3.5506	0
06/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	4882.6600	3900.8400	4.8827	3.9008	0
06/03/2026	2046 On 07-May-26			Bond Future	146.0525	147.0450	146.0525	147.0450	18,662
06/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	21102.5100	22095.0400	21.1025	22.0950	0
06/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2046 On 06-August-26			Bond Future	148.6850	149.7021	148.6850	149.7021	0
06/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	26305.0100	27322.0600	26.3050	27.3221	0
06/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2046 On 05-November-26			Bond Future	148.9982	150.0066	148.9982	150.0066	0
06/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	23518.1800	24526.5900	23.5182	24.5266	0
06/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2046 On 04-February-27			Bond Future	151.6439	152.6240	151.6439	152.6240	0
06/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	20553.8500	21533.9500	20.5539	21.5340	0
06/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2046 On 06-May-27			Bond Future	151.9047	152.8683	151.9047	152.8683	0
06/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	2914.6700	3878.2800	2.9147	3.8783	0
06/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2050 On 07-May-26			Bond Future	151.7390	152.1325	151.7390	152.1325	17,225
06/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	27669.0400	28062.5300	27.6690	28.0625	0
06/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2050 On 06-August-26			Bond Future	152.0342	152.4415	152.0342	152.4415	0
06/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	28764.2100	29171.4600	28.7642	29.1715	0
06/03/2026	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
06/03/2026	2050 On 05-November-26			Bond Future	154.7266	155.1144	154.7266	155.1144	0
06/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	30886.6400	31274.3600	30.8866	31.2744	0
06/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2050 On 04-February-27			Bond Future	154.9948	155.3413	154.9948	155.3413	0
06/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	22604.8000	22951.3200	22.6048	22.9513	0
06/03/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	2050 On 06-May-27			Bond Future	157.6689	157.9877	157.6689	157.9877	0
06/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	7208.8900	7527.6500	7.2089	7.5277	0
06/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	AL37 On 07-May-26			Index Future	1270.4070	1285.3840	1270.4070	1,285.3840	0
06/03/2026	AL37 On 06-August-26			Index Future	1292.7490	1308.0470	1292.7490	1,308.0470	0
06/03/2026	AL37 On 05-November-26			Index Future	1315.5950	1330.9340	1315.5950	1,330.9340	0
06/03/2026	AL37 On 04-February-27			Index Future	1338.6660	1353.8660	1338.6660	1,353.8660	0
06/03/2026	AL37 On 06-May-27			Index Future	1361.4950	1376.6620	1361.4950	1,376.6620	0
06/03/2026	AL7T On 07-May-26			Index Future	1641.7760	1670.2640	1641.7760	1,670.2640	0
06/03/2026	AL7T On 06-August-26			Index Future	1670.6490	1699.7130	1670.6490	1,699.7130	0
06/03/2026	AL7T On 05-November-26			Index Future	1700.1740	1729.4520	1700.1740	1,729.4520	0
06/03/2026	AL7T On 04-February-27			Index Future	1729.9890	1759.2510	1729.9890	1,759.2510	0
06/03/2026	AL7T On 06-May-27			Index Future	1759.4910	1788.8730	1759.4910	1,788.8730	0
06/03/2026	ALBI On 07-May-26			Index Future	1392.1830	1416.7900	1392.1830	1,416.7900	76
06/03/2026	ALBI On 06-August-26			Index Future	1416.6670	1441.7700	1416.6670	1,441.7700	0
06/03/2026	ALBI On 05-November-26			Index Future	1441.7040	1466.9970	1441.7040	1,466.9970	0
06/03/2026	ALBI On 04-February-27			Index Future	1466.9860	1492.2730	1466.9860	1,492.2730	0
06/03/2026	ALBI On 06-May-27			Index Future	1492.0030	1517.4000	1492.0030	1,517.4000	0
06/03/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C030 On 31-January-30			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
06/03/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/03/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/03/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/03/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	C871 On 21-December-26			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
06/03/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	ES33 On 07-May-26			Bond Future	8.9913	8.7140	93.2738	94.6807	0
06/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12393.2900	13800.1900	12.3933	13.8002	0
06/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES33 On 06-August-26			Bond Future	9.0714	8.7801	94.9551	96.3916	0
06/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13086.4200	14522.9500	13.0864	14.5230	0
06/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES33 On 05-November-26			Bond Future	9.1581	8.8563	92.8452	94.2903	0
06/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7516.8100	8961.9200	7.5168	8.9619	0
06/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES33 On 04-February-27			Bond Future	9.2593	8.9484	94.4930	95.9344	0
06/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1996.4700	3437.8400	1.9965	3.4378	0
06/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES33 On 06-May-27			Bond Future	9.3742	9.0518	92.3300	93.7759	0
06/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2595.2900	1149.4200	2.5953	1.1494	0
06/03/2026	ES42 On 07-May-26			Bond Future	9.4401	9.1650	92.7139	94.8678	0
06/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18072.5200	20226.3500	18.0725	20.2264	0
06/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES42 On 06-August-26			Bond Future	9.5063	9.2218	94.3848	96.5818	0
06/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19910.5100	22107.4800	19.9105	22.1075	0
06/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES42 On 05-November-26			Bond Future	9.5738	9.2823	91.7929	94.0117	0
06/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13828.0800	16046.8400	13.8281	16.0468	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES42 On 04-February-27			Bond Future	9.6472	9.3500	93.4211	95.6496	0
06/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4561.1900	6789.7100	4.5612	6.7897	0
06/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES42 On 06-May-27			Bond Future	9.7310	9.4265	90.7675	93.0138	0
06/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2974.8100	728.5200	2.9748	0.7285	0
06/03/2026	GOVI On 07-May-26			GOVI	1365.5130	1390.2850	1365.5130	1,390.2850	602
06/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1885130.0000	2132850.0000	188.5130	213.2850	0
06/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	GOVI On 06-August-26			GOVI	1389.5280	1414.7980	1389.5280	1,414.7980	0
06/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2005280.0000	2257980.0000	200.5280	225.7980	0
06/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	GOVI On 05-November-26			GOVI	1414.0850	1439.5520	1414.0850	1,439.5520	0
06/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1370850.0000	1625520.0000	137.0850	162.5520	0
06/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	GOVI On 04-February-27			GOVI	1438.8830	1464.3560	1438.8830	1,464.3560	0
06/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	698830.0000	953560.0000	69.8830	95.3560	0
06/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	GOVI On 06-May-27			GOVI	1463.4200	1489.0120	1463.4200	1,489.0120	0
06/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	364200.0000	620120.0000	36.4200	62.0120	0
06/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/03/2026	I258 On 07-May-26			Bond Future	139.3628	139.3648	139.3628	139.3648	0
06/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	25632.8000	25634.7600	25.6328	25.6348	0
06/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	I258 On 06-August-26			Bond Future	139.0328	139.0410	139.0328	139.0410	0
06/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	26082.7500	26091.0300	26.0828	26.0910	0
06/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	I258 On 05-November-26			Bond Future	141.4950	141.4785	141.4950	141.4785	0
06/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	26545.0140	26528.4973	26.5450	26.5285	0
06/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0040	0.0173	0.0000	0.0000	0
06/03/2026	I258 On 04-February-27			Bond Future	141.1198	141.0589	141.1198	141.0589	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	22221.9821	22163.8053	22.2220	22.1638	0
06/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	2.1721	4.9053	0.0022	0.0049	0
06/03/2026	I258 On 06-May-27			Bond Future	143.5533	143.4607	143.5533	143.4607	0
06/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	9523.0949	9604.3388	9.5231	9.6043	0
06/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	749.8349	923.6888	0.7498	0.9237	0
06/03/2026	IGOV On 07-May-26			Index Future	452.1250	453.1610	452.1250	453.1610	251
06/03/2026	IGOV On 06-August-26			Index Future	460.1860	461.2610	460.1860	461.2610	0
06/03/2026	IGOV On 05-November-26			Index Future	468.4270	469.4400	468.4270	469.4400	0
06/03/2026	IGOV On 04-February-27			Index Future	476.7470	477.6350	476.7470	477.6350	0
06/03/2026	IGOV On 06-May-27			Index Future	484.9820	485.7820	484.9820	485.7820	0
06/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/03/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/03/2026	R033 On 07-May-26			Bond Future	8.2941	7.9950	109.9438	111.5905	9,512
06/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	10664.2900	12305.1800	10.6643	12.3052	0
06/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	8.7400	2.9400	0.0087	0.0029	0
06/03/2026	R033 On 06-August-26			Bond Future	8.3535	8.0381	111.8983	113.5793	223
06/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	9664.2000	11254.3700	9.6642	11.2544	0
06/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	220.1700	129.3200	0.2202	0.1293	0
06/03/2026	R033 On 05-November-26			Bond Future	8.4158	8.0877	108.8141	110.5045	0
06/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	5573.1700	7007.3000	5.5732	7.0073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1035.9800	779.6500	1.0360	0.7797	0
06/03/2026	R033 On 04-February-27			Bond Future	8.4888	8.1496	110.7202	112.4056	0
06/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	3256.4500	4455.6000	3.2565	4.4556	0
06/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2467.2200	1980.9700	2.4672	1.9810	0
06/03/2026	R033 On 06-May-27			Bond Future	8.5791	8.2256	107.5643	109.2544	0
06/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	1190.9600	2170.4100	1.1910	2.1704	0
06/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	4320.0700	3609.4800	4.3201	3.6095	0
06/03/2026	R035 On 07-May-26			Bond Future	8.5267	8.2499	103.8643	105.5965	104,742
06/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	276.5200	1158.8000	0.2765	1.1588	1,000
06/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	1755.6600	905.7500	1.7557	0.9058	0
06/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	313.0900	1234.8000	0.3131	1.2348	0
06/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	1666.1900	855.7100	1.6662	0.8557	16,000
06/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	979.3000	2296.6400	0.9793	2.2966	0
06/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	835.3200	420.4700	0.8353	0.4205	16,000
06/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	2000.4400	3544.5600	2.0004	3.5446	1,000
06/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	387.3800	199.3100	0.3874	0.1993	0
06/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	4155.0900	5843.2900	4.1551	5.8433	0
06/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	95.4800	51.4900	0.0955	0.0515	1,000
06/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	6619.3000	8343.8500	6.6193	8.3439	250
06/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	19.9100	12.2700	0.0199	0.0123	0
06/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	6731.3300	8456.4800	6.7313	8.4565	200
06/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	18.5500	11.5100	0.0186	0.0115	0
06/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	7011.0300	8737.5000	7.0110	8.7375	350
06/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	15.5500	9.8300	0.0156	0.0098	0
06/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	9385.4400	11115.1200	9.3854	11.1151	0
06/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	3.5900	1.0800	0.0036	0.0011	250
06/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	9494.2900	11224.0700	9.4943	11.2241	0
06/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	3.3700	0.9600	0.0034	0.0010	200
06/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	9765.7100	11495.7600	9.7657	11.4958	0
06/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	2.8600	0.7200	0.0029	0.0007	350
06/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	12058.8100	13790.8000	12.0588	13.7908	0
06/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.2500	0.0500	0.0003	0.0001	250
06/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	12163.7100	13895.7200	12.1637	13.8957	0
06/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.2200	0.0400	0.0002	0.0000	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	12425.2800	14157.3400	12.4253	14.1573	0
06/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.1600	0.0300	0.0002	0.0000	350
06/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	13204.0400	14936.1800	13.2040	14.9362	0
06/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0600	0.0100	0.0001	0.0000	0
06/03/2026	R035 On 06-August-26			Bond Future	8.5836	8.2942	105.7108	107.4785	100
06/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	22.9500	149.9000	0.0230	0.1499	5,000
06/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	5546.1200	3905.3100	5.5461	3.9053	0
06/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	86.0000	404.0800	0.0860	0.4041	0
06/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	4325.8400	2876.1600	4.3258	2.8762	0
06/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	115.9100	497.1000	0.1159	0.4971	5,000
06/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	4038.0100	2651.4400	4.0380	2.6514	0
06/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	591.8600	1453.8300	0.5919	1.4538	1,000
06/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	2385.5600	1479.7700	2.3856	1.4798	0
06/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	708.6300	1636.2300	0.7086	1.6362	0
06/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	2194.0200	1353.8600	2.1940	1.3539	5,000
06/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	1910.1300	3222.2800	1.9101	3.2223	350
06/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	1150.4600	694.8500	1.1505	0.6949	0
06/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	2233.7200	3606.1800	2.2337	3.6062	1,000
06/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	996.9600	601.6600	0.9970	0.6017	0
06/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	3772.8300	5325.2400	3.7728	5.3252	200
06/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	540.7900	325.4400	0.5408	0.3254	0
06/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	4163.3900	5742.3700	4.1634	5.7424	0
06/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	469.3700	280.5900	0.4694	0.2806	350
06/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	4212.7400	5794.7600	4.2127	5.7948	250
06/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	461.1800	275.4400	0.4612	0.2754	0
06/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	5060.9700	6692.9000	5.0610	6.6929	0
06/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	337.7600	201.9300	0.3378	0.2019	1,000
06/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	6291.8800	7973.0100	6.2919	7.9730	0
06/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	218.2100	131.5800	0.2182	0.1316	200
06/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	6707.4800	8400.5100	6.7075	8.4005	0
06/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	189.1200	114.3900	0.1891	0.1144	350
06/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	6759.5900	8453.9200	6.7596	8.4539	0
06/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	185.8300	112.4000	0.1858	0.1124	250
06/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	8900.7500	10625.6900	8.9008	10.6257	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	91.5700	48.7500	0.0916	0.0488	200
06/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	9369.5700	11096.0600	9.3696	11.0961	0
06/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	78.9200	37.6500	0.0789	0.0377	250
06/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	13636.3700	15400.1800	13.6364	15.4002	0
06/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	6.3600	2.4100	0.0064	0.0024	0
06/03/2026	R035 On 05-November-26			Bond Future	8.6453	8.3466	103.0594	104.8393	0
06/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	272.6500	777.8600	0.2727	0.7779	600
06/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	4354.4000	3079.7300	4.3544	3.0797	0
06/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	1288.8100	2332.0600	1.2888	2.3321	0
06/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	2328.6800	1592.0500	2.3287	1.5921	600
06/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	2410.4500	3705.5400	2.4105	3.7055	200
06/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1504.3900	1019.6000	1.5044	1.0196	0
06/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	3087.7700	4482.7400	3.0878	4.4827	0
06/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1197.8700	812.9600	1.1979	0.8130	600
06/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	4536.5400	6060.4800	4.5365	6.0605	0
06/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	772.1600	516.2200	0.7722	0.5162	200
06/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	6910.8700	8562.7100	6.9109	8.5627	0
06/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	392.7500	264.7100	0.3928	0.2647	200
06/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	8041.8100	9723.7700	8.0418	9.7238	0
06/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	290.9000	192.9800	0.2909	0.1930	0
06/03/2026	R035 On 04-February-27			Bond Future	8.7167	8.4101	104.8652	106.6436	0
06/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	134.6400	450.0300	0.1346	0.4500	3,000
06/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	6188.3000	4725.2700	6.1883	4.7253	0
06/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	671.0000	1532.7800	0.6710	1.5328	3,000
06/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	3691.0700	2774.4300	3.6911	2.7744	0
06/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	2503.3400	3878.9800	2.5033	3.8790	0
06/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	1742.5700	1339.7900	1.7426	1.3398	3,000
06/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	3147.6900	4606.5300	3.1477	4.6065	0
06/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1427.3700	1107.7900	1.4274	1.1078	0
06/03/2026	R035 On 06-May-27			Bond Future	8.7965	8.4800	102.1504	103.9366	0
06/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	882.9300	1779.3200	0.8829	1.7793	0
06/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3992.3400	3102.5600	3.9923	3.1026	0
06/03/2026	R038 On 07-May-26			Bond Future	8.9232	8.6472	115.3507	117.5712	4,049
06/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	17501.5400	19722.0000	17.5015	19.7220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0600	0.0100	0.0001	0.0000	0
06/03/2026	R038 On 06-August-26			Bond Future	8.9883	8.7012	117.4013	119.6667	0
06/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	19049.4700	21311.7900	19.0495	21.3118	0
06/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	5.0400	2.0300	0.0050	0.0020	0
06/03/2026	R038 On 05-November-26			Bond Future	9.0549	8.7597	113.9723	116.2561	0
06/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	12000.3900	14218.6300	12.0004	14.2186	0
06/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	234.0500	168.4500	0.2341	0.1685	0
06/03/2026	R038 On 04-February-27			Bond Future	9.1290	8.8270	115.9686	118.2560	0
06/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	5008.6500	7004.3600	5.0087	7.0044	0
06/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1565.3800	1273.7600	1.5654	1.2738	0
06/03/2026	R038 On 06-May-27			Bond Future	9.2144	8.9037	112.4610	114.7621	0
06/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1349.8300	2592.0600	1.3498	2.5921	0
06/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	5119.3100	4060.4900	5.1193	4.0605	0
06/03/2026	R053 On 07-May-26			Bond Future	9.0278	8.7737	127.4013	130.5802	76,855
06/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	26626.1500	29805.0500	26.6262	29.8051	0
06/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0500	0.0100	0.0001	0.0000	0
06/03/2026	R053 On 06-August-26			Bond Future	9.0767	8.8148	129.6662	132.9075	0
06/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	30.4500	172.4800	0.0305	0.1725	530
06/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	12865.4600	9766.1100	12.8655	9.7661	0
06/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	571.8800	1717.0200	0.5719	1.7170	530
06/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	6577.4700	4481.2300	6.5775	4.4812	0
06/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	3110.0000	5421.7500	3.1100	5.4218	0
06/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	2828.4000	1898.7700	2.8284	1.8988	530
06/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	30557.8700	33797.8300	30.5579	33.7978	0
06/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	3.0000	1.5800	0.0030	0.0016	0
06/03/2026	R053 On 05-November-26			Bond Future	9.1258	8.8583	126.0734	129.3481	0
06/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	21546.7300	24738.1800	21.5467	24.7382	0
06/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	249.0700	165.8000	0.2491	0.1658	0
06/03/2026	R053 On 04-February-27			Bond Future	9.1793	8.9073	128.2819	131.5733	0
06/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	10819.2100	13940.9000	10.8192	13.9409	0
06/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1810.5400	1640.8300	1.8105	1.6408	0
06/03/2026	R053 On 06-May-27			Bond Future	9.2396	8.9619	124.6059	127.9253	0
06/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	3059.7600	5322.4600	3.0598	5.3225	0
06/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	6892.3200	5835.5800	6.8923	5.8356	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
06/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	64.9900	65.5200	0.0650	0.0655	0
06/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	64.9900	65.5200	0.0650	0.0655	0
06/03/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
06/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	69.6300	69.8500	0.0696	0.0699	0
06/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	69.6300	69.8500	0.0696	0.0699	0
06/03/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
06/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	43.5500	43.6400	0.0436	0.0436	0
06/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	43.5500	43.6400	0.0436	0.0436	0
06/03/2026	R202 On 07-May-26			Bond Future	304.8346	304.8384	304.8346	304.8384	772
06/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	27284.5600	27288.3700	27.2846	27.2884	0
06/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R202 On 06-August-26			Bond Future	304.9345	304.9517	304.9345	304.9517	253
06/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	26074.4500	26091.7300	26.0745	26.0917	0
06/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R202 On 05-November-26			Bond Future	310.3350	310.2986	310.3350	310.2986	0
06/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	29875.0300	29838.6000	29.8750	29.8386	0
06/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R202 On 04-February-27			Bond Future	310.3633	310.2304	310.3633	310.2304	0
06/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	15633.3100	15500.4000	15.6333	15.5004	0
06/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R202 On 06-May-27			Bond Future	315.7180	315.5158	315.7180	315.5158	0
06/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	8728.0200	8525.7600	8.7280	8.5258	0
06/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R209 On 07-May-26			Bond Future	8.6771	8.4012	84.8136	86.4509	45,568
06/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	12643.8100	14281.0600	12.6438	14.2811	0
06/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0400	0.0100	0.0000	0.0000	0
06/03/2026	R209 On 06-August-26			Bond Future	8.7331	8.4463	86.3214	87.9917	770
06/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	13658.6500	15326.6300	13.6587	15.3266	0
06/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	3.7500	1.4500	0.0038	0.0015	0
06/03/2026	R209 On 05-November-26			Bond Future	8.7904	8.4956	84.6801	86.3642	0
06/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	8325.9300	9931.4100	8.3259	9.9314	0
06/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	232.8800	154.3100	0.2329	0.1543	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R209 On 04-February-27			Bond Future	8.8549	8.5536	86.1638	87.8504	0
06/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	293.4700	722.9200	0.2935	0.7229	3,237
06/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	5013.4300	3756.3000	5.0134	3.7563	0
06/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	2420.0800	3605.1000	2.4201	3.6051	0
06/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1841.5300	1339.9700	1.8415	1.3400	3,237
06/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	3601.1200	4938.6600	3.6011	4.9387	0
06/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1292.3600	943.3200	1.2924	0.9433	0
06/03/2026	R209 On 06-May-27			Bond Future	8.9304	8.6206	84.4807	86.1772	0
06/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	701.9100	1348.4200	0.7019	1.3484	4,620
06/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	4485.2700	3435.3000	4.4853	3.4353	0
06/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	998.7800	1771.7700	0.9988	1.7718	0
06/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	3873.4600	2949.9700	3.8735	2.9500	0
06/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	3708.2300	5000.0500	3.7082	5.0001	0
06/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1634.2900	1229.6300	1.6343	1.2296	4,620
06/03/2026	R210 On 07-May-26			Bond Future	260.6629	260.8218	260.6629	260.8218	1,191
06/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5262.8900	5421.8300	5.2629	5.4218	0
06/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R210 On 06-August-26			Bond Future	265.3611	265.5347	265.3611	265.5347	0
06/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5521.1300	5694.6900	5.5211	5.6947	0
06/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R210 On 05-November-26			Bond Future	266.5437	266.6732	266.5437	266.6732	0
06/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13213.7100	13343.2400	13.2137	13.3432	0
06/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R210 On 04-February-27			Bond Future	271.2768	271.3264	271.2768	271.3264	0
06/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5246.8400	5296.3600	5.2468	5.2964	0
06/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R210 On 06-May-27			Bond Future	272.3871	272.3785	272.3871	272.3785	0
06/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1257.1300	1248.4700	1.2571	1.2485	0
06/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R213 On 07-May-26			Bond Future	8.0043	7.6926	97.4327	98.6357	89,839
06/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	6588.8800	7791.0800	6.5889	7.7911	0
06/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.9100	0.1400	0.0009	0.0001	0
06/03/2026	R213 On 06-August-26			Bond Future	8.0585	7.7251	99.1649	100.3937	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	5789.8400	6993.5200	5.7898	6.9935	0
06/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	41.0700	15.9200	0.0411	0.0159	0
06/03/2026	R213 On 05-November-26			Bond Future	8.1217	7.7708	97.3496	98.5824	0
06/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	2613.2700	3693.1600	2.6133	3.6932	0
06/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	452.9900	300.1100	0.4530	0.3001	0
06/03/2026	R213 On 04-February-27			Bond Future	8.2008	7.8335	99.0557	100.2794	0
06/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1114.3500	1873.8600	1.1144	1.8739	0
06/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	1315.5200	851.3500	1.3155	0.8514	0
06/03/2026	R213 On 06-May-27			Bond Future	8.2973	7.9090	97.1932	98.4164	0
06/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	275.2900	754.9000	0.2753	0.7549	0
06/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	2614.3400	1870.6700	2.6143	1.8707	0
06/03/2026	R214 On 07-May-26			Bond Future	9.0302	8.7555	80.8332	82.7582	38,959
06/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	14889.7800	16814.7200	14.8898	16.8147	0
06/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0400	0.0100	0.0000	0.0000	0
06/03/2026	R214 On 06-August-26			Bond Future	9.0841	8.8004	82.2703	84.2332	0
06/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	16647.1900	18608.4700	16.6472	18.6085	0
06/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	2.7200	1.1000	0.0027	0.0011	0
06/03/2026	R214 On 05-November-26			Bond Future	9.1406	8.8504	80.4132	82.3957	0
06/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	11257.9900	13160.6400	11.2580	13.1606	0
06/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	195.9100	116.0300	0.1959	0.1160	0
06/03/2026	R214 On 04-February-27			Bond Future	9.2035	8.9079	81.8223	83.8139	0
06/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	5553.4800	7362.7400	5.5535	7.3627	0
06/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1122.7000	940.3500	1.1227	0.9404	0
06/03/2026	R214 On 06-May-27			Bond Future	9.2711	8.9688	79.9196	81.9274	0
06/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1500.1800	2721.0900	1.5002	2.7211	0
06/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	4111.2300	3324.2800	4.1112	3.3243	0
06/03/2026	R248 On 07-May-26			Bond Future	9.1341	8.8698	98.1071	100.5662	290,298
06/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.7800	32.5900	0.0008	0.0326	1,620
06/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	8109.1000	5681.8200	8.1091	5.6818	0
06/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	113.2300	722.6700	0.1132	0.7227	1,620
06/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	4204.5400	2354.8900	4.2045	2.3549	0
06/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	1650.0400	3467.4000	1.6500	3.4674	0
06/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	1233.0100	591.2800	1.2330	0.5913	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	1705.0100	3540.1000	1.7050	3.5401	0
06/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	1197.4800	573.4800	1.1975	0.5735	0
06/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	19626.8700	22085.9100	19.6269	22.0859	0
06/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0600	0.0100	0.0001	0.0000	0
06/03/2026	R248 On 06-August-26			Bond Future	9.1862	8.9137	99.8513	102.3586	0
06/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1219.0600	2878.0800	1.2191	2.8781	0
06/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	2920.8800	2072.5600	2.9209	2.0726	1,762
06/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	7409.4800	9826.5400	7.4095	9.8265	0
06/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	497.5900	407.3100	0.4976	0.4073	1,762
06/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	23004.2000	25510.4400	23.0042	25.5104	0
06/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	2.1400	1.0400	0.0021	0.0010	0
06/03/2026	R248 On 05-November-26			Bond Future	9.2403	8.9619	97.1608	99.6941	0
06/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	16122.4700	18588.9100	16.1225	18.5889	0
06/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	186.4900	119.5400	0.1865	0.1195	0
06/03/2026	R248 On 04-February-27			Bond Future	9.3002	9.0168	98.8633	101.4099	0
06/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	8147.4000	10399.4700	8.1474	10.3995	0
06/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1424.3400	1129.7400	1.4243	1.1297	0
06/03/2026	R248 On 06-May-27			Bond Future	9.3638	9.0744	96.1095	98.6782	0
06/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	2406.7600	3916.7200	2.4068	3.9167	0
06/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	5196.9600	4138.2700	5.1970	4.1383	0
06/03/2026	R2R9 On 07-May-26			Bond Future	9.0228	8.7370	107.5295	109.8123	0
06/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96679.8100	98962.6400	96.6798	98.9626	0
06/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R2R9 On 06-August-26			Bond Future	9.0874	8.7907	109.4411	111.7695	0
06/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96321.5900	98649.9700	96.3216	98.6500	0
06/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R2R9 On 05-November-26			Bond Future	9.1532	8.8484	106.3769	108.7263	0
06/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95406.8000	97756.2700	95.4068	97.7563	0
06/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R2R9 On 04-February-27			Bond Future	9.2259	8.9144	108.2403	110.5968	0
06/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5613.6900	7594.7500	5.6137	7.5948	0
06/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	825.9500	450.5400	0.8260	0.4505	0
06/03/2026	R2R9 On 06-May-27			Bond Future	9.3090	8.9890	105.1053	107.4782	0
06/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1562.6900	2534.3300	1.5627	2.5343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5142.9000	3741.6400	5.1429	3.7416	0
06/03/2026	R4R2 On 07-May-26			Bond Future	9.1261	8.8611	109.4358	111.8077	4,279
06/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98346.6400	100718.6200	98.3466	100.7186	0
06/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R4R2 On 06-August-26			Bond Future	9.1877	8.9135	111.3813	113.8004	0
06/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97964.0300	100383.1600	97.9640	100.3832	0
06/03/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R4R2 On 05-November-26			Bond Future	9.2503	8.9693	108.2250	110.6664	0
06/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97002.3900	99443.8600	97.0024	99.4439	0
06/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/03/2026	R4R2 On 04-February-27			Bond Future	9.3188	9.0324	110.1208	112.5702	0
06/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7203.6000	9355.6400	7.2036	9.3556	0
06/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	691.2300	393.7900	0.6912	0.3938	0
06/03/2026	R4R2 On 06-May-27			Bond Future	9.3964	9.1030	106.8917	109.3588	0
06/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2001.2900	3098.9300	2.0013	3.0989	0
06/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5353.9900	3984.5000	5.3540	3.9845	0
06/03/2026	RR87 On 07-May-26			Bond Future	7.0082	6.8549	102.9126	102.9993	0
06/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	6.0765	29.5108	0.0061	0.0295	0
06/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	118.2065	54.9408	0.1182	0.0549	0
06/03/2026	RR87 On 06-August-26			Bond Future	6.8785	6.6052	101.0064	101.1032	0
06/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	10.4999	37.5910	0.0105	0.0376	0
06/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	133.9399	64.2410	0.1339	0.0642	0
06/03/2026	RR87 On 05-November-26			Bond Future	6.3105	5.6109	102.7715	102.8518	0
06/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.1516	6.3601	0.0002	0.0064	0
06/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	119.5516	45.5101	0.1196	0.0455	0
06/03/2026	RR88 On 07-May-26			Bond Future	7.0153	6.8820	106.1067	106.3097	0
06/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	33.6149	100.8551	0.0336	0.1009	0
06/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	300.7849	165.0051	0.3008	0.1650	0
06/03/2026	RR88 On 06-August-26			Bond Future	6.9952	6.8317	105.0990	105.2964	0
06/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	103.4368	188.6474	0.1034	0.1886	0
06/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	351.2768	239.0074	0.3513	0.2390	0
06/03/2026	RR88 On 05-November-26			Bond Future	6.9538	6.7692	106.3406	106.5347	0
06/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	126.6166	210.4573	0.1266	0.2105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	382.9866	272.7773	0.3830	0.2728	0
06/03/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/03/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0