



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 April 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	2029 On 07-May-26			Bond Future	146.1873	146.1908	146.1873	146.1908	4,503
07/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	4367.3100	4370.8100	4.3673	4.3708	0
07/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2029 On 06-August-26			Bond Future	148.8917	148.8954	148.8917	148.8954	1,581
07/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	4791.7200	4795.4300	4.7917	4.7954	0
07/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2029 On 05-November-26			Bond Future	150.1943	150.1988	150.1943	150.1988	0
07/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	2634.3200	2638.8100	2.6343	2.6388	0
07/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2029 On 04-February-27			Bond Future	153.0869	153.0915	153.0869	153.0915	0
07/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	3366.8900	3371.5400	3.3669	3.3715	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2029 On 06-May-27			Bond Future	154.4762	154.4822	154.4762	154.4822	0
07/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1156.2000	1162.1700	1.1562	1.1622	0
07/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2030 On 07-May-26			Bond Future	8.2817	8.1850	101.3255	101.6290	103,969
07/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	1.2600	5.1500	0.0013	0.0052	1,000
07/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	3428.9500	3129.3900	3.4290	3.1294	0
07/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	43.8900	94.6400	0.0439	0.0946	1,000
07/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1854.6000	1601.9000	1.8546	1.6019	0
07/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	140.7700	245.2600	0.1408	0.2453	0
07/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	1281.6800	1082.7200	1.2817	1.0827	1,000
07/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3420.8600	3725.3700	3.4209	3.7254	0
07/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	22.8600	23.9200	0.0229	0.0239	0
07/04/2026	2030 On 06-August-26			Bond Future	8.3689	8.2638	99.1652	99.4744	68,069
07/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	75.8500	109.7400	0.0759	0.1097	1,000
07/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3553.2200	3277.9800	3.5532	3.2780	0
07/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	259.5400	343.2800	0.2595	0.3433	1,000
07/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	2218.4300	1993.0400	2.2184	1.9930	0
07/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	580.4200	717.8600	0.5804	0.7179	0
07/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1492.8500	1321.1600	1.4929	1.3212	1,000
07/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	2829.2400	3095.5600	2.8292	3.0956	0
07/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	367.7000	324.8900	0.3677	0.3249	0
07/04/2026	2030 On 05-November-26			Bond Future	8.4331	8.3189	100.9967	101.3117	0
07/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1188.3400	1363.9200	1.1883	1.3639	0
07/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1307.0100	1167.6400	1.3070	1.1676	0
07/04/2026	2030 On 04-February-27			Bond Future	8.4973	8.3722	98.9115	99.2325	0
07/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	562.6600	671.7900	0.5627	0.6718	0
07/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	2316.1600	2104.2600	2.3162	2.1043	0
07/04/2026	2030 On 06-May-27			Bond Future	8.5976	8.4596	100.7650	101.0919	0
07/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	301.9600	368.7700	0.3020	0.3688	0
07/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3504.1100	3244.0000	3.5041	3.2440	0
07/04/2026	2031 On 07-May-26			Bond Future	114.1863	114.1882	114.1863	114.1882	1,878
07/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	547.1900	574.1900	0.5472	0.5742	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	200.8600	226.0300	0.2009	0.2260	0
07/04/2026	2031 On 06-August-26			Bond Future	113.8818	113.8839	113.8818	113.8839	1,727
07/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	734.7000	750.0600	0.7347	0.7501	0
07/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	662.8800	676.1300	0.6629	0.6761	0
07/04/2026	2031 On 05-November-26			Bond Future	116.0114	116.0137	116.0114	116.0137	0
07/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	4535.1300	4538.5600	4.5351	4.5386	0
07/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	13.7800	14.8600	0.0138	0.0149	0
07/04/2026	2031 On 04-February-27			Bond Future	115.7757	115.7791	115.7757	115.7791	0
07/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	830.7100	840.5100	0.8307	0.8405	0
07/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	1235.0500	1241.4100	1.2351	1.2414	0
07/04/2026	2031 On 06-May-27			Bond Future	117.9717	117.9750	117.9717	117.9750	0
07/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	1723.9100	1732.4300	1.7239	1.7324	0
07/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	622.2600	627.4700	0.6223	0.6275	0
07/04/2026	2032 On 07-May-26		Call	Bond Future	525.5700	731.5700	0.5256	0.7316	0
07/04/2026	2032 On 07-May-26			Bond Future	8.6875	8.6069	98.9482	99.3103	124,997
07/04/2026	2032 On 07-May-26		Put	Bond Future	1577.4200	1421.2900	1.5774	1.4213	0
07/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	6256.3300	6621.3700	6.2563	6.6214	0
07/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	11.6800	14.5900	0.0117	0.0146	0
07/04/2026	2032 On 06-August-26			Bond Future	8.7644	8.6790	100.7540	101.1229	44,130
07/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	5949.9400	6296.0700	5.9499	6.2961	0
07/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	313.3100	290.6100	0.3133	0.2906	0
07/04/2026	2032 On 05-November-26			Bond Future	8.8334	8.7431	98.4548	98.8306	0
07/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	2856.7600	3114.7900	2.8568	3.1148	0
07/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1512.5100	1394.7400	1.5125	1.3947	0
07/04/2026	2032 On 04-February-27			Bond Future	8.9027	8.8069	100.3289	100.7119	0
07/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1421.5500	1592.4000	1.4216	1.5924	0
07/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	3125.2800	2913.1500	3.1253	2.9132	0
07/04/2026	2032 On 06-May-27			Bond Future	8.9856	8.8837	98.0495	98.4396	0
07/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	723.8900	826.7100	0.7239	0.8267	0
07/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	5385.0500	5097.8100	5.3851	5.0978	0
07/04/2026	2033 On 07-May-26			Bond Future	141.6785	141.1457	141.6785	141.1457	9,943
07/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	6518.5200	5985.7000	6.5185	5.9857	0
07/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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07/04/2026	2033 On 06-August-26			Bond Future	144.2995	143.7570	144.2995	143.7570	330
07/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	10049.4700	9506.9900	10.0495	9.5070	0
07/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2033 On 05-November-26			Bond Future	145.4147	144.8624	145.4147	144.8624	0
07/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	8154.7300	7602.4100	8.1547	7.6024	0
07/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2033 On 04-February-27			Bond Future	148.2152	147.6524	148.2152	147.6524	0
07/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	5505.2300	4942.3700	5.5052	4.9424	0
07/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2033 On 06-May-27			Bond Future	149.4074	148.8345	149.4074	148.8345	0
07/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	1802.6300	2375.5300	1.8026	2.3755	0
07/04/2026	2037 On 07-May-26			Bond Future	9.4599	9.3645	95.9674	96.5768	214,991
07/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	266.4800	459.7900	0.2665	0.4598	1,500
07/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	3253.8400	2837.8400	3.2538	2.8378	0
07/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	1396.1000	1843.0800	1.3961	1.8431	1,500
07/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	1204.5900	1042.2600	1.2046	1.0423	0
07/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	3994.0300	4584.3800	3.9940	4.5844	0
07/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	279.5200	260.5600	0.2795	0.2606	1,500
07/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	8883.4700	9496.3700	8.8835	9.4964	142
07/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	19.9500	23.5400	0.0200	0.0235	0
07/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	10891.6300	11502.9900	10.8916	11.5030	0
07/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	6.0700	8.1200	0.0061	0.0081	0
07/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	16419.8300	17029.1900	16.4198	17.0292	0
07/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	142
07/04/2026	2037 On 06-August-26			Bond Future	9.5433	9.4441	93.4588	94.0793	22,990
07/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	4339.6400	4820.4500	4.3396	4.8205	2,541
07/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	1433.5300	1293.8400	1.4335	1.2938	0
07/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	7504.4700	8066.0000	7.5045	8.0660	0
07/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	660.7700	601.8000	0.6608	0.6018	2,541
07/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	10456.8100	11051.6100	10.4568	11.0516	0
07/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	330.4100	304.7100	0.3304	0.3047	2,541
07/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	12457.7500	13065.0000	12.4578	13.0650	0
07/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	185.8400	172.5900	0.1858	0.1726	0

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07/04/2026	2037 On 05-November-26			Bond Future	9.6134	9.5104	95.1849	95.8171	0
07/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	2638.4000	2980.5300	2.6384	2.9805	4,490
07/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	3581.8600	3291.8700	3.5819	3.2919	0
07/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	5537.7800	6012.9100	5.5378	6.0129	0
07/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1870.0400	1713.0500	1.8700	1.7131	4,490
07/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	7256.4500	7775.8500	7.2565	7.7759	0
07/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	1369.1200	1256.4000	1.3691	1.2564	0
07/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	8203.8500	8742.1200	8.2039	8.7421	0
07/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	1152.2200	1058.3700	1.1522	1.0584	4,490
07/04/2026	2037 On 04-February-27			Bond Future	9.6843	9.5772	92.7387	93.3829	0
07/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	987.8200	1151.0000	0.9878	1.1510	4,490
07/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	8855.5600	8374.5500	8.8556	8.3746	0
07/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	2475.3300	2780.7600	2.4753	2.7808	0
07/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	4753.1900	4414.4300	4.7532	4.4144	4,490
07/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	3044.6400	3387.1300	3.0446	3.3871	0
07/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	4096.1000	3794.4000	4.0961	3.7944	0
07/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	4042.5200	4436.9100	4.0425	4.4369	0
07/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	3293.6900	3043.8900	3.2937	3.0439	4,490
07/04/2026	2037 On 06-May-27			Bond Future	9.7682	9.6568	94.4763	95.1325	0
07/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	1301.6300	1488.5900	1.3016	1.4886	0
07/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	8630.9000	8161.6500	8.6309	8.1617	0
07/04/2026	2038 On 07-May-26			Bond Future	155.6020	155.1394	155.6020	155.1394	4,978
07/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	11071.9700	10609.4400	11.0720	10.6094	0
07/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2038 On 06-August-26			Bond Future	156.2862	155.8155	156.2862	155.8155	0
07/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	11566.2100	11095.4500	11.5662	11.0955	0
07/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2038 On 05-November-26			Bond Future	159.2086	158.7291	159.2086	158.7291	0
07/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	12898.6300	12419.1200	12.8986	12.4191	0
07/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2038 On 04-February-27			Bond Future	160.0323	159.5445	160.0323	159.5445	0
07/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	6202.2800	5714.5300	6.2023	5.7145	0
07/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2038 On 06-May-27			Bond Future	163.0683	162.5712	163.0683	162.5712	0

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07/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	3031.6700	3528.8400	3.0317	3.5288	0
07/04/2026	2040 On 07-May-26		Call	Bond Future	529.5900	824.1900	0.5296	0.8242	0
07/04/2026	2040 On 07-May-26			Bond Future	9.7905	9.6902	96.5857	97.3066	53,927
07/04/2026	2040 On 07-May-26		Put	Bond Future	3943.8800	3517.5800	3.9439	3.5176	0
07/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	12.3900	36.8500	0.0124	0.0369	27,500
07/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	8694.4400	7998.0000	8.6944	7.9980	0
07/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	6339.0300	7057.7800	6.3390	7.0578	1,460
07/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	148.8400	146.6900	0.1488	0.1467	0
07/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	8895.5100	9620.8200	8.8955	9.6208	0
07/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	44.8300	49.2400	0.0448	0.0492	0
07/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	12168.6700	12892.2600	12.1687	12.8923	0
07/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	9.0600	11.7500	0.0091	0.0118	0
07/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	12458.8400	13182.2300	12.4588	13.1822	0
07/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	7.8500	10.3400	0.0079	0.0103	1,460
07/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	14225.8500	14947.8100	14.2259	14.9478	0
07/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	2.1700	3.2300	0.0022	0.0032	0
07/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	15282.9300	16004.3900	15.2829	16.0044	0
07/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.9100	1.4700	0.0009	0.0015	1,460
07/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	16964.5400	17685.6200	16.9645	17.6856	0
07/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.2000	0.3800	0.0002	0.0004	0
07/04/2026	2040 On 06-August-26			Bond Future	9.8761	9.7721	93.8378	94.5720	47,806
07/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	14593.4200	15313.5800	14.5934	15.3136	0
07/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	189.5100	175.4800	0.1895	0.1755	0
07/04/2026	2040 On 05-November-26			Bond Future	9.9490	9.8414	95.5709	96.3188	0
07/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	3504.0400	3938.2800	3.5040	3.9383	2,300
07/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	3773.9300	3460.3000	3.7739	3.4603	0
07/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	6838.2100	7413.6400	6.8382	7.4136	0
07/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	2040.7300	1868.2900	2.0407	1.8683	2,300
07/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	8755.5200	9378.2400	8.7555	9.3782	0
07/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	1510.1700	1385.0200	1.5102	1.3850	0
07/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	9792.8200	10436.0800	9.7928	10.4361	0
07/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	1269.9400	1165.3300	1.2699	1.1653	2,300
07/04/2026	2040 On 04-February-27			Bond Future	10.0230	9.9115	92.8816	93.6437	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	1193.7600	1392.8500	1.1938	1.3929	2,300
07/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	10215.3800	9652.3000	10.2154	9.6523	0
07/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	2994.9400	3365.3200	2.9949	3.3653	0
07/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	5438.2200	5046.4300	5.4382	5.0464	2,300
07/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	3870.4100	4295.7000	3.8704	4.2957	0
07/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	4505.2400	4168.3600	4.5052	4.1684	0
07/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	4792.7700	5264.7800	4.7928	5.2648	0
07/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	3801.2800	3511.1200	3.8013	3.5111	2,300
07/04/2026	2040 On 06-May-27			Bond Future	10.1082	9.9926	94.6217	95.3981	0
07/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	1564.9800	1789.4500	1.5650	1.7895	0
07/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	10309.2700	9757.3900	10.3093	9.7574	0
07/04/2026	2043 On 07-May-26			Bond Future	119.9201	119.3793	119.9201	119.3793	0
07/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	8222.6681	7688.1204	8.2227	7.6881	0
07/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	2.5481	8.8104	0.0025	0.0088	0
07/04/2026	2043 On 06-August-26			Bond Future	119.2916	118.7410	119.2916	118.7410	3,416
07/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	8540.6610	8037.8981	8.5407	8.0379	0
07/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	129.0310	176.8781	0.1290	0.1769	0
07/04/2026	2043 On 05-November-26			Bond Future	121.5224	120.9617	121.5224	120.9617	0
07/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	9001.4579	8513.2466	9.0015	8.5132	0
07/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	319.0679	391.5366	0.3191	0.3915	0
07/04/2026	2043 On 04-February-27			Bond Future	120.9533	120.3831	120.9533	120.3831	0
07/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	5131.6803	4780.0173	5.1317	4.7800	0
07/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	1808.4203	2026.9373	1.8084	2.0269	0
07/04/2026	2043 On 06-May-27			Bond Future	123.2472	122.6661	123.2472	122.6661	0
07/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	1909.6372	1741.9907	1.9096	1.7420	0
07/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	6142.4572	6555.8807	6.1425	6.5559	0
07/04/2026	2044 On 07-May-26		Call	Bond Future	174.8900	321.1700	0.1749	0.3212	0
07/04/2026	2044 On 07-May-26			Bond Future	9.8731	9.7779	93.1016	93.8394	153,671
07/04/2026	2044 On 07-May-26		Put	Bond Future	7073.3300	6481.7800	7.0733	6.4818	0
07/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	2184.9500	2776.2500	2.1850	2.7763	0
07/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	1216.1200	1069.5900	1.2161	1.0696	15,000
07/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	13160.4000	13901.6800	13.1604	13.9017	0
07/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	10.5900	14.0400	0.0106	0.0140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2044 On 06-August-26			Bond Future	9.9520	9.8535	90.4154	91.1668	7,030
07/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	624.5700	801.3800	0.6246	0.8014	0
07/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	8307.7900	7733.2100	8.3078	7.7332	7,000
07/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	1018.6100	1264.8800	1.0186	1.2649	0
07/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	6591.1300	6086.0100	6.5911	6.0860	7,000
07/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	2345.8100	2750.7700	2.3458	2.7508	0
07/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	3897.6300	3551.2000	3.8976	3.5512	14,500
07/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	16261.2500	17001.7200	16.2613	17.0017	0
07/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	175.4600	164.5400	0.1755	0.1645	0
07/04/2026	2044 On 05-November-26			Bond Future	10.0189	9.9173	92.0853	92.8508	0
07/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	10530.7500	11190.1200	10.5308	11.1901	0
07/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	1418.4300	1312.3800	1.4184	1.3124	0
07/04/2026	2044 On 04-February-27			Bond Future	10.0866	9.9817	89.4548	90.2349	0
07/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	5017.0500	5494.0200	5.0171	5.4940	0
07/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	4331.1300	4028.0000	4.3311	4.0280	0
07/04/2026	2044 On 06-May-27			Bond Future	10.1637	10.0553	91.1308	91.9254	0
07/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	1927.9400	2182.2000	1.9279	2.1822	0
07/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	10379.0500	9838.7200	10.3791	9.8387	0
07/04/2026	2046 On 07-May-26			Bond Future	136.3442	135.5465	136.3442	135.5465	18,662
07/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	11394.1800	10596.5100	11.3942	10.5965	0
07/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2046 On 06-August-26			Bond Future	138.8664	138.0543	138.8664	138.0543	0
07/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	16486.4300	15674.2700	16.4864	15.6743	0
07/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2046 On 05-November-26			Bond Future	139.1355	138.3089	139.1355	138.3089	0
07/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	13655.4700	12828.9100	13.6555	12.8289	0
07/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2046 On 04-February-27			Bond Future	141.8153	140.9729	141.8153	140.9729	0
07/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	10725.2600	9882.8600	10.7253	9.8829	0
07/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2046 On 06-May-27			Bond Future	142.1244	141.2680	142.1244	141.2680	0
07/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	6865.6000	7721.9600	6.8656	7.7220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2050 On 07-May-26			Bond Future	142.9007	138.6581	142.9007	138.6581	17,367
07/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	18830.6800	14588.1200	18.8307	14.5881	0
07/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2050 On 06-August-26			Bond Future	143.1001	138.7793	143.1001	138.7793	0
07/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	19830.0800	15509.2900	19.8301	15.5093	0
07/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2050 On 05-November-26			Bond Future	145.7758	141.3745	145.7758	141.3745	0
07/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	21935.7600	17534.4800	21.9358	17.5345	0
07/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2050 On 04-February-27			Bond Future	146.0872	141.6026	146.0872	141.6026	0
07/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	13697.2000	9212.5600	13.6972	9.2126	0
07/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2050 On 06-May-27			Bond Future	148.8587	144.2886	148.8587	144.2886	0
07/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	1601.3400	6171.4000	1.6013	6.1714	0
07/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	AL37 On 07-May-26			Index Future	1246.2620	1176.2590	1246.2620	1,176.2590	0
07/04/2026	AL37 On 06-August-26			Index Future	1268.7590	1197.5000	1268.7590	1,197.5000	0
07/04/2026	AL37 On 05-November-26			Index Future	1292.4300	1219.8490	1292.4300	1,219.8490	0
07/04/2026	AL37 On 04-February-27			Index Future	1317.0230	1243.0650	1317.0230	1,243.0650	0
07/04/2026	AL37 On 06-May-27			Index Future	1341.7320	1266.3800	1341.7320	1,266.3800	0
07/04/2026	AL7T On 07-May-26			Index Future	1581.8670	1481.0220	1581.8670	1,481.0220	0
07/04/2026	AL7T On 06-August-26			Index Future	1610.4220	1507.7650	1610.4220	1,507.7650	0
07/04/2026	AL7T On 05-November-26			Index Future	1640.4660	1535.9050	1640.4660	1,535.9050	0
07/04/2026	AL7T On 04-February-27			Index Future	1671.6820	1565.1360	1671.6820	1,565.1360	0
07/04/2026	AL7T On 06-May-27			Index Future	1703.0460	1594.4910	1703.0460	1,594.4910	0
07/04/2026	ALBI On 07-May-26			Index Future	1336.8940	1344.5460	1336.8940	1,344.5460	77
07/04/2026	ALBI On 06-August-26			Index Future	1361.0270	1368.8260	1361.0270	1,368.8260	0
07/04/2026	ALBI On 05-November-26			Index Future	1386.4190	1394.3720	1386.4190	1,394.3720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	ALBI On 04-February-27			Index Future	1412.8010	1420.9100	1412.8010	1,420.9100	0
07/04/2026	ALBI On 06-May-27			Index Future	1439.3070	1447.5600	1439.3070	1,447.5600	0
07/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C333 On 15-September-33			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
07/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	ES33 On 07-May-26			Bond Future	9.5848	9.4944	90.3503	90.7879	0
07/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9469.7500	9907.3400	9.4698	9.9073	0
07/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES33 On 06-August-26			Bond Future	9.6843	9.5895	92.0217	92.4676	0
07/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10153.1000	10598.9100	10.1531	10.5989	0
07/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES33 On 05-November-26			Bond Future	9.7813	9.6819	89.9490	90.4032	0
07/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4620.5900	5074.8500	4.6206	5.0749	0
07/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES33 On 04-February-27			Bond Future	9.8835	9.7790	91.6816	92.1446	0
07/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	815.0100	351.9600	0.8150	0.3520	0
07/04/2026	ES33 On 06-May-27			Bond Future	9.9946	9.8847	89.6252	90.0970	0
07/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5300.0800	4828.3400	5.3001	4.8283	0
07/04/2026	ES42 On 07-May-26			Bond Future	10.1909	10.0704	87.1918	88.0442	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	12550.3900	13402.8200	12.5504	13.4028	0
07/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES42 On 06-August-26			Bond Future	10.2762	10.1516	88.8049	89.6732	0
07/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	14330.5700	15198.8700	14.3306	15.1989	0
07/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES42 On 05-November-26			Bond Future	10.3568	10.2280	86.2013	87.0860	0
07/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	8236.5000	9121.1700	8.2365	9.1212	0
07/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES42 On 04-February-27			Bond Future	10.4374	10.3041	87.8619	88.7636	0
07/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	998.0200	96.3100	0.9980	0.0963	0
07/04/2026	ES42 On 06-May-27			Bond Future	10.5263	10.3883	85.2637	86.1824	0
07/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8478.6700	7559.9100	8.4787	7.5599	0
07/04/2026	GOVI On 07-May-26			GOVI	1310.1380	1317.6690	1310.1380	1,317.6690	622
07/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1331380.0000	1406690.0000	133.1380	140.6690	0
07/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	GOVI On 06-August-26			GOVI	1333.7880	1341.4630	1333.7880	1,341.4630	0
07/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1447880.0000	1524630.0000	144.7880	152.4630	0
07/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	GOVI On 05-November-26			GOVI	1358.6710	1366.4990	1358.6710	1,366.4990	0
07/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	816710.0000	894990.0000	81.6710	89.4990	0
07/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	GOVI On 04-February-27			GOVI	1384.5250	1392.5060	1384.5250	1,392.5060	0
07/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	155250.0000	235060.0000	15.5250	23.5060	0
07/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	GOVI On 06-May-27			GOVI	1410.5010	1418.6240	1410.5010	1,418.6240	0
07/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	164990.0000	83760.0000	16.4990	8.3760	0
07/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/04/2026	I258 On 07-May-26			Bond Future	126.1012	126.1027	126.1012	126.1027	0
07/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	12374.4970	12379.6788	12.3745	12.3797	0
07/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	3.2970	7.0288	0.0033	0.0070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	I258 On 06-August-26			Bond Future	125.5870	125.5887	125.5870	125.5887	0
07/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	12824.8409	12845.1461	12.8248	12.8451	0
07/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	187.8309	206.4261	0.1878	0.2064	0
07/04/2026	I258 On 05-November-26			Bond Future	127.9355	127.9375	127.9355	127.9375	0
07/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	13469.8501	13492.8093	13.4699	13.4928	0
07/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	484.3401	505.3293	0.4843	0.5053	0
07/04/2026	I258 On 04-February-27			Bond Future	127.4898	127.4931	127.4898	127.4931	0
07/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	10269.4733	10302.6652	10.2695	10.3027	0
07/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	1679.6733	1709.5452	1.6797	1.7095	0
07/04/2026	I258 On 06-May-27			Bond Future	129.9080	129.9111	129.9080	129.9111	0
07/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	3526.4778	3561.2196	3.5265	3.5612	0
07/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	8398.5178	8430.1296	8.3985	8.4301	0
07/04/2026	IGOV On 07-May-26			Index Future	433.8550	430.5990	433.8550	430.5990	263
07/04/2026	IGOV On 06-August-26			Index Future	441.7940	438.4810	441.7940	438.4810	0
07/04/2026	IGOV On 05-November-26			Index Future	450.1410	446.7680	450.1410	446.7680	0
07/04/2026	IGOV On 04-February-27			Index Future	458.8090	455.3730	458.8090	455.3730	0
07/04/2026	IGOV On 06-May-27			Index Future	467.5180	464.0130	467.5180	464.0130	0
07/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
07/04/2026	R033 On 07-May-26			Bond Future	8.7768	8.6962	107.3507	107.7780	9,663
07/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	8070.0500	8499.8300	8.0701	8.4998	0
07/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	7.5700	10.0200	0.0076	0.0100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R033 On 06-August-26			Bond Future	8.8517	8.7668	109.3100	109.7452	223
07/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	7193.2300	7604.0300	7.1932	7.6040	0
07/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	337.5300	313.1000	0.3375	0.3131	0
07/04/2026	R033 On 05-November-26			Bond Future	8.9189	8.8296	106.2864	106.7299	0
07/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	3660.6700	3975.8700	3.6607	3.9759	0
07/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1651.1100	1522.8900	1.6511	1.5229	0
07/04/2026	R033 On 04-February-27			Bond Future	8.9859	8.8916	108.3096	108.7615	0
07/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	1883.1100	2097.5200	1.8831	2.0975	0
07/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	3504.4500	3266.9200	3.5045	3.2669	0
07/04/2026	R033 On 06-May-27			Bond Future	9.0646	8.9650	105.2972	105.7575	0
07/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	904.8000	1030.5700	0.9048	1.0306	0
07/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	6301.0100	5966.4800	6.3010	5.9665	0
07/04/2026	R035 On 07-May-26			Bond Future	9.0912	9.0159	100.4465	100.8937	83,116
07/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	41.5600	88.9100	0.0416	0.0889	1,000
07/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	4938.4800	4538.5800	4.9385	4.5386	0
07/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	46.6700	98.0000	0.0467	0.0980	0
07/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	4817.5500	4421.6300	4.8176	4.4216	16,000
07/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	161.1600	278.1800	0.1612	0.2782	0
07/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	3434.9600	3104.7300	3.4350	3.1047	16,000
07/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	437.8500	648.3700	0.4379	0.6484	1,000
07/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	2242.5700	2005.8400	2.2426	2.0058	0
07/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	1535.6800	1902.5300	1.5357	1.9025	0
07/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	893.8500	813.4500	0.8939	0.8135	1,000
07/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	3455.8200	3897.0500	3.4558	3.8971	250
07/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	274.2100	268.1900	0.2742	0.2682	0
07/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	3554.0900	3996.7700	3.5541	3.9968	200
07/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	259.0900	254.5200	0.2591	0.2545	0
07/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	3802.3600	4248.1700	3.8024	4.2482	350
07/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	224.6600	223.2200	0.2247	0.2232	0
07/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	6027.5200	6482.0200	6.0275	6.4820	0
07/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	63.4500	70.7000	0.0635	0.0707	250
07/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	6132.8900	6587.3700	6.1329	6.5874	0
07/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	59.7500	66.9800	0.0598	0.0670	200
07/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	6396.5100	6850.8600	6.3965	6.8509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	51.4400	58.5400	0.0514	0.0585	350
07/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	8652.6100	9103.6100	8.6526	9.1036	0
07/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	11.8300	15.5800	0.0118	0.0156	250
07/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	8756.7300	9207.5800	8.7567	9.2076	0
07/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	11.0200	14.6200	0.0110	0.0146	200
07/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	9016.5600	9467.0500	9.0166	9.4671	0
07/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	9.2200	12.4600	0.0092	0.0125	350
07/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	9791.5800	10241.1500	9.7916	10.2412	0
07/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	5.3800	7.7000	0.0054	0.0077	0
07/04/2026	R035 On 06-August-26			Bond Future	9.1644	9.0858	102.2797	102.7352	26,660
07/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	161.7900	212.0100	0.1618	0.2120	5,000
07/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	9116.0500	8710.7600	9.1161	8.7108	0
07/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	228.9400	295.0600	0.2289	0.2951	0
07/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	7899.8700	7510.4800	7.8999	7.5105	0
07/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	249.5800	320.3200	0.2496	0.3203	5,000
07/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	7602.7700	7218.0000	7.6028	7.2180	0
07/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	455.3300	566.6400	0.4553	0.5666	1,000
07/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	5680.1200	5335.9200	5.6801	5.3359	0
07/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	507.6900	627.6100	0.5077	0.6276	0
07/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	5424.1700	5088.5800	5.4242	5.0886	5,000
07/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1044.7900	1235.9500	1.0448	1.2360	350
07/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	3716.2100	3451.8600	3.7162	3.4519	0
07/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	1206.4300	1414.4500	1.2064	1.4145	1,000
07/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	3400.7600	3153.2700	3.4008	3.1533	0
07/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	2105.5900	2384.2900	2.1056	2.3843	200
07/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	2304.6400	2127.8300	2.3046	2.1278	0
07/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	2360.5500	2654.4300	2.3606	2.6544	0
07/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	2097.6200	1935.9900	2.0976	1.9360	350
07/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	2393.4000	2689.1200	2.3934	2.6891	250
07/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	2072.9300	1913.1400	2.0729	1.9131	0
07/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	2987.9600	3312.9700	2.9880	3.3130	0
07/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	1695.8400	1565.3400	1.6958	1.5653	1,000
07/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	3919.2400	4278.6600	3.9192	4.2787	0
07/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	1276.6600	1180.5700	1.2767	1.1806	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	4249.1500	4618.2600	4.2492	4.6183	0
07/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	1161.8800	1075.4800	1.1619	1.0755	350
07/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	4290.8700	4661.1400	4.2909	4.6611	0
07/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	1148.2000	1062.9600	1.1482	1.0630	250
07/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	6089.5800	6497.0500	6.0896	6.4971	0
07/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	711.4900	663.4500	0.7115	0.6635	200
07/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	6500.8300	6914.2100	6.5008	6.9142	0
07/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	641.2700	599.1400	0.6413	0.5991	250
07/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	10419.0100	10864.0700	10.4190	10.8641	0
07/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	220.0900	209.6400	0.2201	0.2096	0
07/04/2026	R035 On 05-November-26			Bond Future	9.2340	9.1519	99.6665	100.1306	210
07/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	534.0500	630.0200	0.5341	0.6300	600
07/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	8008.6900	7640.6100	8.0087	7.6406	0
07/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1030.8600	1186.2400	1.0309	1.1862	0
07/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	5463.6200	5154.9500	5.4636	5.1550	600
07/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	1623.5400	1830.8300	1.6235	1.8308	200
07/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	4110.3700	3853.6100	4.1104	3.8536	0
07/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	2034.6800	2270.2300	2.0347	2.2702	0
07/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	3537.6700	3309.1700	3.5377	3.3092	600
07/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	3009.8000	3297.0200	3.0098	3.2970	0
07/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	2638.3100	2461.4800	2.6383	2.4615	200
07/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	4832.4900	5182.1100	4.8325	5.1821	0
07/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1707.2600	1592.8300	1.7073	1.5928	200
07/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	5764.9700	6136.2500	5.7650	6.1363	0
07/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	1406.9500	1314.1800	1.4070	1.3142	0
07/04/2026	R035 On 04-February-27			Bond Future	9.3048	9.2190	101.5636	102.0366	0
07/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	575.5800	662.8000	0.5756	0.6628	3,000
07/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	9930.9000	9545.1200	9.9309	9.5451	0
07/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	966.4300	1097.1900	0.9664	1.0972	3,000
07/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	7288.1600	6945.9200	7.2882	6.9459	0
07/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	1983.9300	2196.5700	1.9839	2.1966	0
07/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	4524.8200	4264.4600	4.5248	4.2645	3,000
07/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	2382.9200	2619.5200	2.3829	2.6195	0
07/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	3964.2600	3727.8600	3.9643	3.7279	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R035 On 06-May-27			Bond Future	9.3796	9.2899	98.9633	99.4451	0
07/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1171.5800	1311.8900	1.1716	1.3119	0
07/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	7468.0500	7126.6300	7.4681	7.1266	0
07/04/2026	R038 On 07-May-26			Bond Future	9.5491	9.4385	110.5290	111.3598	4,638
07/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	12687.5900	13520.2400	12.6876	13.5202	0
07/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	7.7700	9.6900	0.0078	0.0097	0
07/04/2026	R038 On 06-August-26			Bond Future	9.6314	9.5164	112.5462	113.3923	0
07/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	14395.9300	15221.0600	14.3959	15.2211	0
07/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	206.6000	185.6500	0.2066	0.1857	0
07/04/2026	R038 On 05-November-26			Bond Future	9.7077	9.5883	109.1414	110.0031	0
07/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	8544.5600	9248.2400	8.5446	9.2482	0
07/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	1609.1200	1451.0500	1.6091	1.4511	0
07/04/2026	R038 On 04-February-27			Bond Future	9.7842	9.6600	111.2189	112.0972	0
07/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	3567.5300	4028.7800	3.5675	4.0288	0
07/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	4874.0300	4456.9400	4.8740	4.4569	0
07/04/2026	R038 On 06-May-27			Bond Future	9.8687	9.7396	107.8198	108.7144	0
07/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	1539.6800	1795.7800	1.5397	1.7958	0
07/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	9950.4200	9311.9100	9.9504	9.3119	0
07/04/2026	R053 On 07-May-26			Bond Future	9.7483	9.6530	119.0715	120.1188	28,998
07/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	18310.3000	19362.1500	18.3103	19.3622	0
07/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	13.9800	18.4900	0.0140	0.0185	0
07/04/2026	R053 On 06-August-26			Bond Future	9.8139	9.7156	121.2446	122.3112	61,200
07/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	232.8900	320.6600	0.2329	0.3207	530
07/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	21489.4500	20510.6000	21.4895	20.5106	0
07/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	532.4900	704.4000	0.5325	0.7044	0
07/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	14959.6300	14064.9200	14.9596	14.0649	0
07/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	1365.6800	1704.6900	1.3657	1.7047	530
07/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	9505.6300	8778.0200	9.5056	8.7780	530
07/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	3231.6200	3800.3000	3.2316	3.8003	0
07/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	5574.0900	5076.1500	5.5741	5.0762	530
07/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	22399.2700	23448.8600	22.3993	23.4489	0
07/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	265.9500	248.9200	0.2660	0.2489	0
07/04/2026	R053 On 05-November-26			Bond Future	9.8742	9.7729	117.6221	118.7086	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	14809.7700	15748.4500	14.8098	15.7485	0
07/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1963.4100	1815.5700	1.9634	1.8156	0
07/04/2026	R053 On 04-February-27			Bond Future	9.9338	9.8294	119.8611	120.9683	0
07/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	6834.7400	7502.6500	6.8347	7.5027	0
07/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	6246.8400	5807.5700	6.2468	5.8076	0
07/04/2026	R053 On 06-May-27			Bond Future	9.9983	9.8906	116.2458	117.3736	0
07/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	2637.9200	2994.4100	2.6379	2.9944	0
07/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	14830.5300	14059.2100	14.8305	14.0592	0
07/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
07/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	45.2100	48.8300	0.0452	0.0488	0
07/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	45.2100	48.8300	0.0452	0.0488	0
07/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
07/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	61.9200	63.1900	0.0619	0.0632	0
07/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	61.9200	63.1900	0.0619	0.0632	0
07/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
07/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40.5900	41.0700	0.0406	0.0411	0
07/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40.5900	41.0700	0.0406	0.0411	0
07/04/2026	R202 On 07-May-26			Bond Future	293.5484	293.2639	293.5484	293.2639	772
07/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	15998.3500	15713.8700	15.9984	15.7139	0
07/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R202 On 06-August-26			Bond Future	293.5751	293.2856	293.5751	293.2856	253
07/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	14715.1300	14425.5800	14.7151	14.4256	0
07/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R202 On 05-November-26			Bond Future	299.0643	298.7697	299.0643	298.7697	0
07/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	18604.3300	18309.6800	18.6043	18.3097	0
07/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R202 On 04-February-27			Bond Future	299.3083	299.0118	299.3083	299.0118	0
07/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	4578.2700	4281.7600	4.5783	4.2818	0
07/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R202 On 06-May-27			Bond Future	304.9866	304.6843	304.9866	304.6843	0
07/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	2003.4500	2305.7200	2.0035	2.3057	0
07/04/2026	R209 On 07-May-26			Bond Future	9.2755	9.1851	81.3977	81.9021	46,242

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	9234.9900	9741.7700	9.2350	9.7418	0
07/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	7.1200	9.4800	0.0071	0.0095	0
07/04/2026	R209 On 06-August-26			Bond Future	9.3469	9.2531	82.8833	83.3970	770
07/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	10408.1300	10909.3400	10.4081	10.9093	0
07/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	191.3100	178.8400	0.1913	0.1788	0
07/04/2026	R209 On 05-November-26			Bond Future	9.4124	9.3150	81.2625	81.7858	0
07/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	5965.5800	6389.1100	5.9656	6.3891	0
07/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	1290.2000	1190.4200	1.2902	1.1904	0
07/04/2026	R209 On 04-February-27			Bond Future	9.4776	9.3764	82.8092	83.3425	0
07/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	693.1900	807.8200	0.6932	0.8078	3,237
07/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	8767.7000	8349.0300	8.7677	8.3490	0
07/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	1826.2100	2056.4500	1.8262	2.0565	0
07/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	4602.2100	4299.1500	4.6022	4.2992	3,237
07/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	2579.2600	2859.5600	2.5793	2.8596	0
07/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	3625.0500	3372.0500	3.6251	3.3721	0
07/04/2026	R209 On 06-May-27			Bond Future	9.5506	9.4454	81.2101	81.7533	0
07/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1010.4000	1153.0600	1.0104	1.1531	4,620
07/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	8064.4400	7663.8500	8.0644	7.6639	0
07/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1145.3200	1303.3200	1.1453	1.3033	0
07/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	7290.6800	6905.4300	7.2907	6.9054	0
07/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	2776.8600	3056.8300	2.7769	3.0568	0
07/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	3973.6000	3710.3200	3.9736	3.7103	4,620
07/04/2026	R210 On 07-May-26			Bond Future	261.4031	261.2130	261.4031	261.2130	1,096
07/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6003.1400	5812.9500	6.0031	5.8130	0
07/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R210 On 06-August-26			Bond Future	266.2390	266.0456	266.2390	266.0456	0
07/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6398.9600	6205.5900	6.3990	6.2056	0
07/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R210 On 05-November-26			Bond Future	267.6886	267.4931	267.6886	267.4931	0
07/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14358.5700	14163.0900	14.3586	14.1631	0
07/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R210 On 04-February-27			Bond Future	272.8441	272.6449	272.8441	272.6449	0
07/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6814.0800	6614.9400	6.8141	6.6149	0
07/04/2026	R210 On 04-February-27	266.03	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
07/04/2026	R210 On 06-May-27			Bond Future	274.4110	274.2111	274.4110	274.2111	0
07/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3280.9800	3081.0500	3.2810	3.0811	0
07/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R213 On 07-May-26			Bond Future	8.5274	8.4414	95.4544	95.7763	81,241
07/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	4627.1500	4951.6800	4.6272	4.9517	0
07/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	17.5300	20.1700	0.0175	0.0202	0
07/04/2026	R213 On 06-August-26			Bond Future	8.6034	8.5117	97.1965	97.5244	3,578
07/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4137.7100	4434.0000	4.1377	4.4340	0
07/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	357.3600	325.7700	0.3574	0.3258	0
07/04/2026	R213 On 05-November-26			Bond Future	8.6761	8.5781	95.4405	95.7745	0
07/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	1760.0600	1962.4700	1.7601	1.9625	0
07/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1508.9500	1377.3000	1.5090	1.3773	0
07/04/2026	R213 On 04-February-27			Bond Future	8.7512	8.6460	97.2570	97.5975	0
07/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	858.5700	986.7600	0.8586	0.9868	0
07/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2858.4000	2646.1300	2.8584	2.6461	0
07/04/2026	R213 On 06-May-27			Bond Future	8.8357	8.7227	95.5279	95.8746	0
07/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	483.7200	564.5600	0.4837	0.5646	0
07/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	4488.0100	4222.1400	4.4880	4.2221	0
07/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	883.4500	1009.1500	0.8835	1.0092	2,830
07/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	3073.4900	2852.4800	3.0735	2.8525	0
07/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	2704.5200	2932.1700	2.7045	2.9322	0
07/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1447.1200	1328.0600	1.4471	1.3281	2,830
07/04/2026	R214 On 07-May-26			Bond Future	9.7856	9.6650	75.8590	76.6229	41,220
07/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	9928.7400	10694.5400	9.9287	10.6945	0
07/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	13.1800	15.1200	0.0132	0.0151	0
07/04/2026	R214 On 06-August-26			Bond Future	9.8576	9.7332	77.2435	78.0214	0
07/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	11862.9500	12615.3000	11.8630	12.6153	0
07/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	245.2900	219.7600	0.2453	0.2198	0
07/04/2026	R214 On 05-November-26			Bond Future	9.9263	9.7979	75.3727	76.1651	0
07/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	7461.5600	8108.7500	7.4616	8.1088	0
07/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	1439.9900	1294.8000	1.4400	1.2948	0
07/04/2026	R214 On 04-February-27			Bond Future	9.9961	9.8635	76.8073	77.6148	0
07/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	3460.2600	3908.3400	3.4603	3.9083	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	4044.4100	3684.9900	4.0444	3.6850	0
07/04/2026	R214 On 06-May-27			Bond Future	10.0676	9.9308	74.9484	75.7710	0
07/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	1403.0100	1643.4900	1.4030	1.6435	0
07/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	8985.1900	8403.1300	8.9852	8.4031	0
07/04/2026	R248 On 07-May-26			Bond Future	9.8291	9.7288	92.0870	92.9182	142,152
07/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	2.2700	8.9300	0.0023	0.0089	1,620
07/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	14130.6700	13306.2000	14.1307	13.3062	0
07/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	14.2800	42.5400	0.0143	0.0425	1,620
07/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	10125.6700	9322.8000	10.1257	9.3228	0
07/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	166.6800	329.6700	0.1667	0.3297	0
07/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	5769.7300	5101.5900	5.7697	5.1016	0
07/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	174.2700	342.1100	0.1743	0.3421	0
07/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	5686.8200	5023.5300	5.6868	5.0235	0
07/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	13619.9000	14454.7000	13.6199	14.4547	0
07/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	13.1700	16.8400	0.0132	0.0168	0
07/04/2026	R248 On 06-August-26			Bond Future	9.8972	9.7937	93.7676	94.6141	159,025
07/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	728.0900	938.6800	0.7281	0.9387	0
07/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	8513.5500	7877.6700	8.5136	7.8777	1,762
07/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	3804.2500	4360.1500	3.8043	4.3602	0
07/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	2976.0000	2685.4300	2.9760	2.6854	1,762
07/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	17115.4700	17947.9200	17.1155	17.9479	0
07/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	197.0500	183.0300	0.1971	0.1830	0
07/04/2026	R248 On 05-November-26			Bond Future	9.9617	9.8550	91.0607	91.9229	0
07/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	11316.1500	12060.2300	11.3162	12.0602	0
07/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	1480.1800	1362.0800	1.4802	1.3621	0
07/04/2026	R248 On 04-February-27			Bond Future	10.0270	9.9169	92.7940	93.6727	0
07/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	5317.3300	5851.4700	5.3173	5.8515	0
07/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	4663.5500	4319.0200	4.6636	4.3190	0
07/04/2026	R248 On 06-May-27			Bond Future	10.0934	9.9799	90.0927	90.9878	0
07/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	2079.7700	2370.0600	2.0798	2.3701	0
07/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	10886.7700	10281.9900	10.8868	10.2820	0
07/04/2026	R2R9 On 07-May-26			Bond Future	9.6435	9.5330	102.8002	103.6202	0
07/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91950.5300	92770.5200	91.9505	92.7705	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R2R9 On 06-August-26			Bond Future	9.7241	9.6095	104.6764	105.5115	0
07/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	91556.8800	92392.0200	91.5569	92.3920	0
07/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R2R9 On 05-November-26			Bond Future	9.7990	9.6801	101.6303	102.4810	0
07/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	90660.2600	91510.9500	90.6603	91.5110	0
07/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R2R9 On 04-February-27			Bond Future	9.8739	9.7506	103.5649	104.4318	0
07/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4396.1800	4900.7000	4.3962	4.9007	0
07/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	4283.8600	3921.4100	4.2839	3.9214	0
07/04/2026	R2R9 On 06-May-27			Bond Future	9.9562	9.8282	100.5266	101.4096	0
07/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1848.4700	2125.4700	1.8485	2.1255	0
07/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	10007.4100	9401.3300	10.0074	9.4013	0
07/04/2026	R4R2 On 07-May-26			Bond Future	9.8382	9.7227	103.4217	104.3628	10,149
07/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	92332.6000	93273.6400	92.3326	93.2736	0
07/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R4R2 On 06-August-26			Bond Future	9.9182	9.7986	105.3093	106.2676	0
07/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	91891.9800	92850.3000	91.8920	92.8503	0
07/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R4R2 On 05-November-26			Bond Future	9.9926	9.8689	102.1488	103.1250	0
07/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	90926.2100	91902.4200	90.9262	91.9024	0
07/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/04/2026	R4R2 On 04-February-27			Bond Future	10.0669	9.9389	104.0933	105.0881	0
07/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5015.0800	5606.6800	5.0151	5.6067	0
07/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	4530.2200	4126.9700	4.5302	4.1270	0
07/04/2026	R4R2 On 06-May-27			Bond Future	10.1479	10.0154	100.9387	101.9521	0
07/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2130.0200	2451.9000	2.1300	2.4519	0
07/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	11435.6600	10744.1700	11.4357	10.7442	0
07/04/2026	RR87 On 07-May-26			Bond Future	7.3243	7.2674	102.7341	102.7662	0
07/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	5.8017	11.1112	0.0058	0.0111	0
07/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	296.3617	269.5812	0.2964	0.2696	0
07/04/2026	RR87 On 06-August-26			Bond Future	7.2788	7.1818	100.8650	100.8992	0
07/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	17.2807	23.8948	0.0173	0.0239	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	282.1407	254.5448	0.2821	0.2545	0
07/04/2026	RR87 On 05-November-26			Bond Future	6.6924	6.3869	102.7277	102.7627	0
07/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	3.3075	6.8284	0.0033	0.0068	0
07/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	166.4775	134.9984	0.1665	0.1350	0
07/04/2026	RR88 On 07-May-26			Bond Future	7.6807	7.5648	105.1004	105.2747	0
07/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	2.4248	8.8869	0.0024	0.0089	0
07/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1275.8748	1108.0669	1.2759	1.1081	0
07/04/2026	RR88 On 06-August-26			Bond Future	7.7555	7.6163	104.1875	104.3535	0
07/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	52.8465	79.4419	0.0528	0.0794	0
07/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1212.1765	1072.7219	1.2122	1.0727	0
07/04/2026	RR88 On 05-November-26			Bond Future	7.7966	7.6243	105.4608	105.6398	0
07/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	71.1878	102.5224	0.0712	0.1025	0
07/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1207.3478	1059.7124	1.2073	1.0597	0
07/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0