



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 May 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	2029 On 07-May-26			Bond Future	148.1192	148.1771	148.1192	148.1771	0
07/05/2026	2029 On 07-May-26	141.82	Call	Bond Future	6299.2300	6357.0700	6.2992	6.3571	0
07/05/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2029 On 06-August-26			Bond Future	150.8561	150.9157	150.8561	150.9157	8,601
07/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6756.0700	6815.6800	6.7561	6.8157	0
07/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2029 On 05-November-26			Bond Future	152.2193	152.2806	152.2193	152.2806	0
07/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4659.3300	4720.5600	4.6593	4.7206	0
07/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2029 On 04-February-27			Bond Future	155.1964	155.2590	155.1964	155.2590	0
07/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	5476.3800	5539.0000	5.4764	5.5390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2029 On 06-May-27			Bond Future	156.7226	156.7868	156.7226	156.7868	0
07/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	3402.6200	3466.7600	3.4026	3.4668	0
07/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2030 On 07-May-26			Bond Future	7.9400	8.0109	102.4029	102.1782	0
07/05/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2030 On 07-May-26	7.21	Put	Bond Future	2350.2800	2574.9500	2.3503	2.5750	0
07/05/2026	2030 On 07-May-26	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2030 On 07-May-26	7.71	Put	Bond Future	733.3000	957.9700	0.7333	0.9580	0
07/05/2026	2030 On 07-May-26	7.92	Call	Bond Future	0.0000	10.5600	0.0000	0.0106	0
07/05/2026	2030 On 07-May-26	7.92	Put	Bond Future	63.5000	298.7300	0.0635	0.2987	0
07/05/2026	2030 On 07-May-26	9.39	Call	Bond Future	4475.4100	4250.7400	4.4754	4.2507	0
07/05/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2030 On 06-August-26			Bond Future	8.0314	8.0756	100.1628	100.0314	154,187
07/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	104.7000	92.9100	0.1047	0.0929	1,000
07/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2584.5100	2704.0900	2.5845	2.7041	0
07/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	388.9700	352.8900	0.3890	0.3529	1,000
07/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1350.3000	1445.5900	1.3503	1.4456	0
07/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	852.9800	790.7000	0.8530	0.7907	0
07/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	767.8500	836.9400	0.7679	0.8369	1,000
07/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3570.4500	3453.9300	3.5705	3.4539	0
07/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	111.3500	126.2000	0.1114	0.1262	0
07/05/2026	2030 On 05-November-26			Bond Future	8.0597	8.1076	102.0314	101.8978	9,863
07/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1627.2200	1546.6700	1.6272	1.5467	0
07/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	711.2600	764.2400	0.7113	0.7642	0
07/05/2026	2030 On 04-February-27			Bond Future	8.0767	8.1291	99.9960	99.8600	0
07/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	842.8700	789.9200	0.8429	0.7899	0
07/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1511.8500	1594.8600	1.5119	1.5949	0
07/05/2026	2030 On 06-May-27			Bond Future	8.1052	8.1631	101.9376	101.7990	0
07/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	511.4400	476.6300	0.5114	0.4766	0
07/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2540.9400	2644.7700	2.5409	2.6448	0
07/05/2026	2031 On 07-May-26			Bond Future	117.2638	117.1123	117.2638	117.1123	0
07/05/2026	2031 On 07-May-26	113.84	Call	Bond Future	3423.7900	3272.2600	3.4238	3.2723	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2031 On 06-August-26			Bond Future	117.0057	116.8520	117.0057	116.8520	4,492
07/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	3206.0500	3055.9800	3.2061	3.0560	0
07/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	10.3300	13.9700	0.0103	0.0140	0
07/05/2026	2031 On 05-November-26			Bond Future	119.2158	119.0595	119.2158	119.0595	0
07/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7725.7900	7569.4800	7.7258	7.5695	0
07/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
07/05/2026	2031 On 04-February-27			Bond Future	119.0697	118.9108	119.0697	118.9108	0
07/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	3002.4600	2861.5500	3.0025	2.8616	0
07/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	112.7600	130.7300	0.1128	0.1307	0
07/05/2026	2031 On 06-May-27			Bond Future	121.4081	121.2461	121.4081	121.2461	0
07/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4564.6800	4407.8200	4.5647	4.4078	0
07/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	26.5700	31.7500	0.0266	0.0318	0
07/05/2026	2032 On 07-May-26		Call	Bond Future	932.0400	652.5100	0.9320	0.6525	0
07/05/2026	2032 On 07-May-26			Bond Future	8.2500	8.3157	100.9320	100.6309	0
07/05/2026	2032 On 07-May-26		Put	Bond Future	0.0000	21.6200	0.0000	0.0216	0
07/05/2026	2032 On 07-May-26	10.14	Call	Bond Future	8228.5400	7927.3900	8.2285	7.9274	0
07/05/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2032 On 06-August-26			Bond Future	8.3184	8.3718	102.7014	102.4654	130,104
07/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	7664.1600	7441.0400	7.6642	7.4410	0
07/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	80.1400	93.0900	0.0801	0.0931	0
07/05/2026	2032 On 05-November-26			Bond Future	8.3572	8.4137	100.4569	100.2167	41,865
07/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	4071.7800	3895.5100	4.0718	3.8955	0
07/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	725.4300	789.3400	0.7254	0.7893	0
07/05/2026	2032 On 04-February-27			Bond Future	8.3903	8.4502	102.3990	102.1543	0
07/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	2251.5900	2125.9500	2.2516	2.1260	0
07/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	1885.2100	2004.2500	1.8852	2.0043	0
07/05/2026	2032 On 06-May-27			Bond Future	8.4234	8.4871	100.2263	99.9768	0
07/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	1260.5000	1179.7200	1.2605	1.1797	0
07/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	3744.9300	3913.6400	3.7449	3.9136	0
07/05/2026	2033 On 07-May-26			Bond Future	144.9158	144.7297	144.9158	144.7297	0
07/05/2026	2033 On 07-May-26	135.16	Call	Bond Future	9755.8400	9569.6600	9.7558	9.5697	0
07/05/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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07/05/2026	2033 On 06-August-26			Bond Future	147.6855	147.4045	147.6855	147.4045	15,783
07/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	13435.5000	13154.5000	13.4355	13.1545	0
07/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2033 On 05-November-26			Bond Future	148.8865	148.6007	148.8865	148.6007	0
07/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	11626.5100	11340.6600	11.6265	11.3407	0
07/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2033 On 04-February-27			Bond Future	151.7984	151.5071	151.7984	151.5071	0
07/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	9088.3900	8797.0600	9.0884	8.7971	0
07/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2033 On 06-May-27			Bond Future	153.1531	152.8564	153.1531	152.8564	0
07/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	1943.1400	1646.4400	1.9431	1.6464	0
07/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2037 On 07-May-26			Bond Future	8.8250	8.9008	100.1253	99.6162	0
07/05/2026	2037 On 07-May-26	9.00	Call	Bond Future	1170.4500	697.3900	1.1705	0.6974	0
07/05/2026	2037 On 07-May-26	9.00	Put	Bond Future	0.0000	35.9600	0.0000	0.0360	0
07/05/2026	2037 On 07-May-26	9.49	Call	Bond Future	4349.3200	3840.3000	4.3493	3.8403	0
07/05/2026	2037 On 07-May-26	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2037 On 07-May-26	10.06	Call	Bond Future	7872.3200	7363.3000	7.8723	7.3633	0
07/05/2026	2037 On 07-May-26	10.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2037 On 07-May-26	10.95	Call	Bond Future	13021.3300	12512.3100	13.0213	12.5123	0
07/05/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2037 On 07-May-26	11.32	Call	Bond Future	15043.3700	14534.3500	15.0434	14.5344	0
07/05/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2037 On 07-May-26	12.40	Call	Bond Future	20577.6100	20068.5900	20.5776	20.0686	0
07/05/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2037 On 06-August-26			Bond Future	8.9151	8.9625	97.4843	97.1721	226,243
07/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	7311.4200	7045.4900	7.3114	7.0455	2,541
07/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	379.9000	426.0900	0.3799	0.4261	0
07/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	11009.3100	10716.6200	11.0093	10.7166	0
07/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	140.2000	159.6300	0.1402	0.1596	2,541
07/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	14198.5900	13894.0300	14.1986	13.8940	0
07/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	46.7800	54.3400	0.0468	0.0543	2,541
07/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	16314.3500	16005.4000	16.3144	16.0054	0
07/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	17.0300	20.2000	0.0170	0.0202	0

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07/05/2026	2037 On 05-November-26			Bond Future	8.9587	9.0079	99.3030	98.9853	0
07/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	4771.4200	4564.7700	4.7714	4.5648	4,490
07/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	1596.8700	1707.8600	1.5969	1.7079	0
07/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	8518.2200	8258.2100	8.5182	8.2582	0
07/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	732.4700	790.1000	0.7325	0.7901	4,490
07/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	10511.8000	10235.6200	10.5118	10.2356	0
07/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	506.4600	547.9200	0.5065	0.5479	0
07/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	11588.1400	11305.3600	11.5881	11.3054	0
07/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	418.5000	453.3600	0.4185	0.4534	4,490
07/05/2026	2037 On 04-February-27			Bond Future	8.9993	9.0504	96.9644	96.6408	0
07/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1855.0300	1749.9900	1.8550	1.7500	4,490
07/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	5497.0900	5715.6500	5.4971	5.7157	0
07/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	4443.6800	4255.3700	4.4437	4.2554	0
07/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	2495.8600	2631.1500	2.4959	2.6312	4,490
07/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	5266.4500	5061.0400	5.2665	5.0610	0
07/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2092.2300	2210.4200	2.0922	2.2104	0
07/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	6602.9700	6375.5500	6.6030	6.3756	0
07/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1628.4600	1724.6400	1.6285	1.7246	4,490
07/05/2026	2037 On 06-May-27			Bond Future	9.0452	9.0983	98.8472	98.5172	0
07/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	2458.3500	2335.2500	2.4584	2.3353	0
07/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	5416.7100	5623.5600	5.4167	5.6236	0
07/05/2026	2038 On 07-May-26			Bond Future	160.7435	160.4973	160.7435	160.4973	0
07/05/2026	2038 On 07-May-26	144.53	Call	Bond Future	16213.5100	15967.3200	16.2135	15.9673	0
07/05/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2038 On 06-August-26			Bond Future	161.8372	161.2622	161.8372	161.2622	4,136
07/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	17117.2100	16542.2200	17.1172	16.5422	0
07/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2038 On 05-November-26			Bond Future	164.8939	164.3085	164.8939	164.3085	1,464
07/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18583.8700	17998.5000	18.5839	17.9985	0
07/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2038 On 04-February-27			Bond Future	165.8692	165.2730	165.8692	165.2730	0
07/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	12039.1600	11443.0100	12.0392	11.4430	0
07/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2038 On 06-May-27			Bond Future	169.1269	168.5187	169.1269	168.5187	0

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07/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	3026.8700	2418.7400	3.0269	2.4187	0
07/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2040 On 07-May-26		Call	Bond Future	1788.6500	1235.7100	1.7887	1.2357	0
07/05/2026	2040 On 07-May-26			Bond Future	9.0900	9.1658	101.7887	101.2064	0
07/05/2026	2040 On 07-May-26		Put	Bond Future	0.0000	29.3200	0.0000	0.0293	0
07/05/2026	2040 On 07-May-26	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2040 On 07-May-26	8.65	Put	Bond Future	3479.1100	4061.3700	3.4791	4.0614	0
07/05/2026	2040 On 07-May-26	10.70	Call	Bond Future	11393.1300	10810.8700	11.3931	10.8109	0
07/05/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2040 On 07-May-26	11.12	Call	Bond Future	14053.6200	13471.3600	14.0536	13.4714	0
07/05/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2040 On 07-May-26	11.67	Call	Bond Future	17362.5500	16780.2900	17.3626	16.7803	0
07/05/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2040 On 07-May-26	11.72	Call	Bond Future	17653.9300	17071.6700	17.6539	17.0717	0
07/05/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2040 On 07-May-26	12.03	Call	Bond Future	19426.6200	18844.3600	19.4266	18.8444	0
07/05/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2040 On 07-May-26	12.22	Call	Bond Future	20484.9600	19902.7000	20.4850	19.9027	0
07/05/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2040 On 07-May-26	12.53	Call	Bond Future	22167.2800	21585.0200	22.1673	21.5850	0
07/05/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2040 On 06-August-26			Bond Future	9.1871	9.2292	98.8586	98.5407	80,733
07/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	19438.9500	19123.5300	19.4390	19.1235	0
07/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	14.2100	16.6900	0.0142	0.0167	0
07/05/2026	2040 On 05-November-26			Bond Future	9.2341	9.2776	100.7030	100.3795	1,566
07/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	6452.9800	6228.6400	6.4530	6.2286	2,300
07/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	1590.8400	1689.9900	1.5908	1.6900	0
07/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	10698.3600	10428.1400	10.6984	10.4281	0
07/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	768.8500	822.1200	0.7689	0.8221	2,300
07/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	12920.7700	12636.3200	12.9208	12.6363	0
07/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	543.3900	582.4300	0.5434	0.5824	0
07/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	14109.6400	13819.3400	14.1096	13.8193	0
07/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	454.7300	487.9200	0.4547	0.4879	2,300
07/05/2026	2040 On 04-February-27			Bond Future	9.2787	9.3237	98.1410	97.8114	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	2350.3200	2236.9100	2.3503	2.2369	2,300
07/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	6112.5300	6328.7100	6.1125	6.3287	0
07/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	5584.2600	5385.8000	5.5843	5.3858	0
07/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	2768.1300	2899.2600	2.7681	2.8993	2,300
07/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	6851.2900	6632.1000	6.8513	6.6321	0
07/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2226.7100	2337.1100	2.2267	2.3371	0
07/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	8090.7000	7855.2100	8.0907	7.8552	0
07/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	1839.8000	1933.9000	1.8398	1.9339	2,300
07/05/2026	2040 On 06-May-27			Bond Future	9.3280	9.3746	100.0466	99.7106	0
07/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2970.8400	2842.9300	2.9708	2.8429	0
07/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	6290.2500	6498.3700	6.2903	6.4984	0
07/05/2026	2043 On 07-May-26			Bond Future	125.6623	125.5853	125.6623	125.5853	0
07/05/2026	2043 On 07-May-26	111.70	Call	Bond Future	13962.3000	13885.2800	13.9623	13.8853	0
07/05/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2043 On 06-August-26			Bond Future	125.1279	125.0501	125.1279	125.0501	3,416
07/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14248.7779	14171.0964	14.2488	14.1711	0
07/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.8579	0.9764	0.0009	0.0010	0
07/05/2026	2043 On 05-November-26			Bond Future	127.4914	127.4126	127.4914	127.4126	0
07/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14667.1533	14589.3750	14.6672	14.5894	0
07/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	15.7833	16.7450	0.0158	0.0167	0
07/05/2026	2043 On 04-February-27			Bond Future	127.0663	126.9864	127.0663	126.9864	0
07/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9771.3813	9701.3479	9.7714	9.7013	0
07/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	335.1213	344.9179	0.3351	0.3449	0
07/05/2026	2043 On 06-May-27			Bond Future	129.5617	129.4802	129.5617	129.4802	0
07/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4466.4559	4421.2323	4.4665	4.4212	0
07/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2384.7759	2421.0423	2.3848	2.4210	0
07/05/2026	2044 On 07-May-26		Call	Bond Future	0.0000	3.6500	0.0000	0.0037	0
07/05/2026	2044 On 07-May-26			Bond Future	9.2000	9.2807	98.5192	97.8441	0
07/05/2026	2044 On 07-May-26		Put	Bond Future	1480.7600	2159.5800	1.4808	2.1596	0
07/05/2026	2044 On 07-May-26	10.00	Call	Bond Future	6386.5100	5711.3400	6.3865	5.7113	0
07/05/2026	2044 On 07-May-26	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2044 On 07-May-26	11.80	Call	Bond Future	18567.4900	17892.3200	18.5675	17.8923	0
07/05/2026	2044 On 07-May-26	11.80	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
07/05/2026	2044 On 06-August-26			Bond Future	9.3035	9.3403	95.5452	95.2424	46,020
07/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	1612.6800	1517.9200	1.6127	1.5179	0
07/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	4166.0900	4374.1300	4.1661	4.3741	7,000
07/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	2490.7900	2360.4000	2.4908	2.3604	0
07/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	2933.5000	3105.9100	2.9335	3.1059	7,000
07/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	4970.1300	4772.3900	4.9701	4.7724	0
07/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1392.1400	1497.2000	1.3921	1.4972	14,500
07/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	21232.8800	20932.7200	21.2329	20.9327	0
07/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	17.2800	19.9200	0.0173	0.0199	0
07/05/2026	2044 On 05-November-26			Bond Future	9.3482	9.3861	97.3278	97.0196	89,193
07/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	14909.7400	14636.3300	14.9097	14.6363	0
07/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	554.9900	589.7600	0.5550	0.5898	0
07/05/2026	2044 On 04-February-27			Bond Future	9.3908	9.4299	94.8259	94.5118	0
07/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	8287.3400	8070.0500	8.2873	8.0701	0
07/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2230.3700	2327.1200	2.2304	2.3271	0
07/05/2026	2044 On 06-May-27			Bond Future	9.4373	9.4776	96.6671	96.3469	0
07/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	3573.2600	3443.5500	3.5733	3.4436	0
07/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	6488.0900	6678.5400	6.4881	6.6785	0
07/05/2026	2046 On 07-May-26			Bond Future	142.3201	141.8944	142.3201	141.8944	0
07/05/2026	2046 On 07-May-26	124.95	Call	Bond Future	17370.1400	16944.4100	17.3701	16.9444	0
07/05/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2046 On 06-August-26			Bond Future	145.3786	144.5168	145.3786	144.5168	18,596
07/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	22998.5800	22136.8200	22.9986	22.1368	0
07/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2046 On 05-November-26			Bond Future	145.7896	144.9123	145.7896	144.9123	0
07/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	20309.6300	19432.2900	20.3096	19.4323	0
07/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2046 On 04-February-27			Bond Future	148.6411	147.7468	148.6411	147.7468	0
07/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	17551.1000	16656.7500	17.5511	16.6568	0
07/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2046 On 06-May-27			Bond Future	149.1691	148.2576	149.1691	148.2576	0
07/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	179.0500	0.0000	0.1791	0.0000	0
07/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	732.3800	0.0000	0.7324	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	2050 On 07-May-26			Bond Future	146.3292	146.1993	146.3292	146.1993	0
07/05/2026	2050 On 07-May-26	124.07	Call	Bond Future	22259.1800	22129.3100	22.2592	22.1293	0
07/05/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2050 On 06-August-26			Bond Future	146.8326	146.4498	146.8326	146.4498	18,162
07/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	23562.6100	23179.7600	23.5626	23.1798	0
07/05/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2050 On 05-November-26			Bond Future	149.6058	149.2161	149.6058	149.2161	0
07/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	25765.8300	25376.1100	25.7658	25.3761	0
07/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2050 On 04-February-27			Bond Future	150.0284	149.6314	150.0284	149.6314	0
07/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	17638.3500	17241.3500	17.6384	17.2414	0
07/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	2050 On 06-May-27			Bond Future	152.9747	152.5700	152.9747	152.5700	0
07/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	2514.7200	2109.9900	2.5147	2.1100	0
07/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	AL37 On 07-May-26			Index Future	1266.3720	1262.9630	1266.3720	1,262.9630	0
07/05/2026	AL37 On 06-August-26			Index Future	1288.1040	1285.7360	1288.1040	1,285.7360	0
07/05/2026	AL37 On 05-November-26			Index Future	1312.3790	1309.9690	1312.3790	1,309.9690	0
07/05/2026	AL37 On 04-February-27			Index Future	1337.7410	1335.2860	1337.7410	1,335.2860	0
07/05/2026	AL37 On 06-May-27			Index Future	1363.7180	1361.2150	1363.7180	1,361.2150	0
07/05/2026	AL7T On 07-May-26			Index Future	1643.8270	1635.5410	1643.8270	1,635.5410	0
07/05/2026	AL7T On 06-August-26			Index Future	1670.1750	1665.0330	1670.1750	1,665.0330	0
07/05/2026	AL7T On 05-November-26			Index Future	1701.6490	1696.4150	1701.6490	1,696.4150	0
07/05/2026	AL7T On 04-February-27			Index Future	1734.5340	1729.2010	1734.5340	1,729.2010	0
07/05/2026	AL7T On 06-May-27			Index Future	1768.2160	1762.7790	1768.2160	1,762.7790	0
07/05/2026	ALBI On 07-May-26			Index Future	1389.1600	1382.3640	1389.1600	1,382.3640	0
07/05/2026	ALBI On 06-August-26			Index Future	1411.1170	1407.2910	1411.1170	1,407.2910	78
07/05/2026	ALBI On 05-November-26			Index Future	1437.7100	1433.8150	1437.7100	1,433.8150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	ALBI On 04-February-27			Index Future	1465.4930	1461.5250	1465.4930	1,461.5250	0
07/05/2026	ALBI On 06-May-27			Index Future	1493.9510	1489.9060	1493.9510	1,489.9060	0
07/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	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
07/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	ES33 On 07-May-26			Bond Future	8.9700	9.0559	93.3808	92.9497	0
07/05/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12500.2800	12069.1500	12.5003	12.0692	0
07/05/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES33 On 06-August-26			Bond Future	9.0771	9.1304	94.9270	94.6676	0
07/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13058.3900	12798.9700	13.0584	12.7990	0
07/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES33 On 05-November-26			Bond Future	9.1411	9.1968	92.9261	92.6621	0
07/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7597.7500	7333.6700	7.5978	7.3337	0
07/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES33 On 04-February-27			Bond Future	9.2047	9.2632	94.7440	94.4748	0
07/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2247.4100	1978.2800	2.2474	1.9783	0
07/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES33 On 06-May-27			Bond Future	9.2668	9.3283	92.8084	92.5340	0
07/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2116.8700	2391.3100	2.1169	2.3913	0
07/05/2026	ES42 On 07-May-26			Bond Future	9.5650	9.6508	91.7601	91.1131	0
07/05/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17118.6400	16471.6800	17.1186	16.4717	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES42 On 06-August-26			Bond Future	9.6658	9.7182	93.1859	92.7970	0
07/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18711.5500	18322.7000	18.7116	18.3227	0
07/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES42 On 05-November-26			Bond Future	9.7237	9.7778	90.6815	90.2856	0
07/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12716.6800	12320.7600	12.7167	12.3208	0
07/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES42 On 04-February-27			Bond Future	9.7792	9.8351	92.4558	92.0522	0
07/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3595.8600	3192.3000	3.5959	3.1923	0
07/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES42 On 06-May-27			Bond Future	9.8367	9.8944	90.0068	89.5953	0
07/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3735.6000	4147.0900	3.7356	4.1471	0
07/05/2026	GOVI On 07-May-26			GOVI	1362.7530	1355.9600	1362.7530	1,355.9600	0
07/05/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1857530.0000	1789600.0000	185.7530	178.9600	0
07/05/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	GOVI On 06-August-26			GOVI	1384.1780	1380.4110	1384.1780	1,380.4110	681
07/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1951780.0000	1914110.0000	195.1780	191.4110	0
07/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	GOVI On 05-November-26			GOVI	1410.2630	1406.4280	1410.2630	1,406.4280	0
07/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1332630.0000	1294280.0000	133.2630	129.4280	0
07/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	GOVI On 04-February-27			GOVI	1437.5170	1433.6090	1437.5170	1,433.6090	0
07/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	685170.0000	646090.0000	68.5170	64.6090	0
07/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	GOVI On 06-May-27			GOVI	1465.4310	1461.4480	1465.4310	1,461.4480	0
07/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	384310.0000	344480.0000	38.4310	34.4480	0
07/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/05/2026	I258 On 07-May-26			Bond Future	133.4461	133.4405	133.4461	133.4405	0
07/05/2026	I258 On 07-May-26	113.73	Call	Bond Future	19716.0500	19710.4500	19.7161	19.7105	0
07/05/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	I258 On 06-August-26			Bond Future	133.9726	133.0505	133.9726	133.0505	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	21024.9399	20104.2001	21.0249	20.1042	0
07/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	2.2999	3.7501	0.0023	0.0038	0
07/05/2026	I258 On 05-November-26			Bond Future	136.5033	135.5640	136.5033	135.5640	0
07/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	21589.7725	20662.3286	21.5898	20.6623	0
07/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	36.5225	48.3086	0.0365	0.0483	0
07/05/2026	I258 On 04-February-27			Bond Future	136.2543	135.2973	136.2543	135.2973	0
07/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	17666.0783	16771.8885	17.6661	16.7719	0
07/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	311.7483	374.6285	0.3117	0.3746	0
07/05/2026	I258 On 06-May-27			Bond Future	138.9303	137.9543	138.9303	137.9543	0
07/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	7649.6506	7044.8789	7.6497	7.0449	0
07/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3499.3906	3870.5489	3.4994	3.8705	0
07/05/2026	IGOV On 07-May-26			Index Future	444.9900	444.4550	444.9900	444.4550	0
07/05/2026	IGOV On 06-August-26			Index Future	453.9500	452.5800	453.9500	452.5800	255
07/05/2026	IGOV On 05-November-26			Index Future	462.6140	461.2190	462.6140	461.2190	8
07/05/2026	IGOV On 04-February-27			Index Future	471.6610	470.2390	471.6610	470.2390	0
07/05/2026	IGOV On 06-May-27			Index Future	480.9250	479.4750	480.9250	479.4750	0
07/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
07/05/2026	R033 On 07-May-26			Bond Future	8.3450	8.4257	109.6663	109.2286	0
07/05/2026	R033 On 07-May-26	10.38	Call	Bond Future	10378.1000	9940.3800	10.3781	9.9404	0
07/05/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R033 On 06-August-26			Bond Future	8.4294	8.4826	111.4991	111.2198	9,216

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	9132.9700	8868.1600	9.1330	8.8682	0
07/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	88.1400	102.5900	0.0881	0.1026	0
07/05/2026	R033 On 05-November-26			Bond Future	8.4704	8.5264	108.5363	108.2521	0
07/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	5059.9400	4846.9800	5.0599	4.8470	0
07/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	800.5200	871.7200	0.8005	0.8717	0
07/05/2026	R033 On 04-February-27			Bond Future	8.5062	8.5652	110.6347	110.3452	0
07/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2854.3200	2700.4900	2.8543	2.7005	0
07/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2150.5400	2286.2500	2.1505	2.2863	0
07/05/2026	R033 On 06-May-27			Bond Future	8.5422	8.6046	107.7392	107.4440	0
07/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1555.9300	1458.9700	1.5559	1.4590	0
07/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	4510.2000	4708.4100	4.5102	4.7084	0
07/05/2026	R035 On 07-May-26			Bond Future	8.5200	8.6007	103.9059	103.4079	0
07/05/2026	R035 On 07-May-26	8.29	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	8.29	Put	Bond Future	1437.5300	1935.5400	1.4375	1.9355	0
07/05/2026	R035 On 07-May-26	8.31	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	8.31	Put	Bond Future	1311.4900	1809.5100	1.3115	1.8095	0
07/05/2026	R035 On 07-May-26	8.55	Call	Bond Future	185.5900	84.8100	0.1856	0.0848	0
07/05/2026	R035 On 07-May-26	8.55	Put	Bond Future	0.0000	397.2200	0.0000	0.3972	0
07/05/2026	R035 On 07-May-26	8.79	Call	Bond Future	1654.6700	1159.1900	1.6547	1.1592	0
07/05/2026	R035 On 07-May-26	8.79	Put	Bond Future	0.0000	2.5200	0.0000	0.0025	0
07/05/2026	R035 On 07-May-26	9.20	Call	Bond Future	4101.2200	3603.2200	4.1012	3.6032	0
07/05/2026	R035 On 07-May-26	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	9.64	Call	Bond Future	6641.0000	6143.0000	6.6410	6.1430	0
07/05/2026	R035 On 07-May-26	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	9.66	Call	Bond Future	6754.3900	6256.3900	6.7544	6.2564	0
07/05/2026	R035 On 07-May-26	9.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	9.71	Call	Bond Future	7037.0900	6539.0900	7.0371	6.5391	0
07/05/2026	R035 On 07-May-26	9.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	10.14	Call	Bond Future	9423.4600	8925.4600	9.4235	8.9255	0
07/05/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	10.16	Call	Bond Future	9532.5300	9034.5300	9.5325	9.0345	0
07/05/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	10.21	Call	Bond Future	9804.4600	9306.4600	9.8045	9.3065	0
07/05/2026	R035 On 07-May-26	10.21	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
07/05/2026	R035 On 07-May-26	10.64	Call	Bond Future	12100.1700	11602.1700	12.1002	11.6022	0
07/05/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	10.66	Call	Bond Future	12205.1000	11707.1000	12.2051	11.7071	0
07/05/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	10.71	Call	Bond Future	12466.7300	11968.7300	12.4667	11.9687	0
07/05/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 07-May-26	10.86	Call	Bond Future	13245.5900	12747.5900	13.2456	12.7476	0
07/05/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R035 On 06-August-26			Bond Future	8.6002	8.6530	105.6106	105.2930	78,627
07/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	329.4800	293.9200	0.3295	0.2939	4,899
07/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	5952.8000	6234.8700	5.9528	6.2349	0
07/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	498.7600	447.0800	0.4988	0.4471	0
07/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	4838.7500	5104.7000	4.8388	5.1047	0
07/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	552.9800	496.4200	0.5530	0.4964	4,899
07/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	4575.2300	4836.3000	4.5752	4.8363	0
07/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	1071.1400	972.7900	1.0711	0.9728	1,000
07/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	2964.9900	3184.2700	2.9650	3.1843	0
07/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	1180.0800	1074.2500	1.1801	1.0743	0
07/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	2765.6200	2977.4200	2.7656	2.9774	4,899
07/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	2238.6800	2073.9800	2.2387	2.0740	350
07/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1579.1600	1732.0900	1.5792	1.7321	0
07/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	2526.5700	2349.4300	2.5266	2.3494	1,000
07/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1389.9600	1530.4500	1.3900	1.5305	0
07/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	3934.0300	3710.5900	3.9340	3.7106	200
07/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	802.1400	896.3300	0.8021	0.8963	0
07/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	4298.1900	4065.7100	4.2982	4.0657	0
07/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	704.3200	789.4700	0.7043	0.7895	350
07/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	4344.2500	4110.6900	4.3443	4.1107	250
07/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	692.8400	776.9100	0.6928	0.7769	0
07/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	5150.8300	4900.7700	5.1508	4.9008	0
07/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	527.7700	595.3400	0.5278	0.5953	1,000
07/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	6333.6300	6065.2100	6.3336	6.0652	0
07/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	360.1100	409.3200	0.3601	0.4093	200
07/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	6735.4300	6462.0100	6.7354	6.4620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	317.2200	361.4300	0.3172	0.3614	350
07/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	6785.9100	6511.9100	6.7859	6.5119	0
07/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	312.3000	355.9300	0.3123	0.3559	250
07/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	8874.4900	8582.0000	8.8745	8.5820	0
07/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	165.4600	190.6000	0.1655	0.1906	200
07/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	9334.9300	9039.5900	9.3349	9.0396	0
07/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	144.4300	166.7200	0.1444	0.1667	250
07/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	13561.6600	13249.9600	13.5617	13.2500	0
07/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	31.8000	37.7300	0.0318	0.0377	0
07/05/2026	R035 On 05-November-26			Bond Future	8.6422	8.6971	103.0780	102.7548	32,644
07/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	1013.0100	933.3100	1.0130	0.9333	600
07/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	5076.2000	5319.6800	5.0762	5.3197	0
07/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1973.4400	1839.3300	1.9734	1.8393	0
07/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	2994.7500	3183.8200	2.9948	3.1838	600
07/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2979.8600	2805.4400	2.9799	2.8054	200
07/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2055.2400	2204.0000	2.0552	2.2040	0
07/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	3600.7300	3406.9700	3.6007	3.4070	0
07/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	1692.2700	1821.6900	1.6923	1.8217	600
07/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4956.4900	4730.5300	4.9565	4.7305	0
07/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1173.5500	1270.7700	1.1736	1.2708	200
07/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	7231.6900	6970.7800	7.2317	6.9708	0
07/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	695.0100	757.2800	0.6950	0.7573	200
07/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	8321.7700	8049.3800	8.3218	8.0494	0
07/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	552.3000	603.0900	0.5523	0.6031	0
07/05/2026	R035 On 04-February-27			Bond Future	8.6809	8.7383	105.0706	104.7413	0
07/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	1063.5300	990.3200	1.0635	0.9903	3,000
07/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	6911.7800	7167.9300	6.9118	7.1679	0
07/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1753.8000	1641.3700	1.7538	1.6414	3,000
07/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	4568.4600	4785.3900	4.5685	4.7854	0
07/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	2240.8700	2105.8700	2.2409	2.1059	1,050
07/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	3697.0700	3891.4300	3.6971	3.8914	0
07/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	3451.4600	3273.2900	3.4515	3.2733	0
07/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2485.2800	2636.4700	2.4853	2.6365	3,000
07/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	3725.5100	3539.4800	3.7255	3.5395	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2306.2900	2449.6200	2.3063	2.4496	1,050
07/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	4046.7700	3852.1900	4.0468	3.8522	0
07/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2121.0400	2255.8200	2.1210	2.2558	0
07/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	5668.5800	5440.1400	5.6686	5.4401	0
07/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1476.9600	1577.8800	1.4770	1.5779	1,050
07/05/2026	R035 On 06-May-27			Bond Future	8.7152	8.7752	102.6051	102.2693	0
07/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	2136.3000	2012.5100	2.1363	2.0125	0
07/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	4790.9800	5002.9800	4.7910	5.0030	0
07/05/2026	R038 On 07-May-26			Bond Future	8.9200	8.9957	115.3757	114.7764	0
07/05/2026	R038 On 07-May-26	11.40	Call	Bond Future	17526.4900	16927.1900	17.5265	16.9272	0
07/05/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R038 On 06-August-26			Bond Future	9.0095	9.0569	117.2362	116.8688	1,924
07/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	18899.5500	18535.9400	18.8996	18.5359	0
07/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	20.2700	24.0800	0.0203	0.0241	0
07/05/2026	R038 On 05-November-26			Bond Future	9.0592	9.1084	113.9392	113.5653	2,570
07/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	12334.1000	12009.1900	12.3341	12.0092	0
07/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	600.7800	649.8100	0.6008	0.6498	0
07/05/2026	R038 On 04-February-27			Bond Future	9.1058	9.1568	116.1421	115.7611	0
07/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	6135.2700	5895.3800	6.1353	5.8954	0
07/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	2518.5200	2659.6500	2.5185	2.6597	0
07/05/2026	R038 On 06-May-27			Bond Future	9.1528	9.2058	112.9122	112.5238	0
07/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2966.3700	2818.9400	2.9664	2.8189	0
07/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	6284.6600	6525.6600	6.2847	6.5257	0
07/05/2026	R053 On 07-May-26			Bond Future	9.0750	9.1556	126.8257	125.8527	0
07/05/2026	R053 On 07-May-26	11.69	Call	Bond Future	26050.5400	25077.5100	26.0505	25.0775	0
07/05/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R053 On 06-August-26			Bond Future	9.1668	9.2034	128.5823	128.1470	69,515
07/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	484.4200	450.5300	0.4844	0.4505	530
07/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	14403.3200	14804.7200	14.4033	14.8047	0
07/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	1363.2500	1274.6000	1.3633	1.2746	0
07/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	8452.7300	8799.3700	8.4527	8.7994	0
07/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	3458.0400	3273.1300	3.4580	3.2731	530
07/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	4260.3300	4510.7100	4.2603	4.5107	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	6990.9600	6707.3600	6.9910	6.7074	0
07/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	1995.7700	2147.4600	1.9958	2.1475	530
07/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	29495.3600	29063.8600	29.4954	29.0639	0
07/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	24.3800	28.1700	0.0244	0.0282	0
07/05/2026	R053 On 05-November-26			Bond Future	9.2060	9.2436	125.1186	124.6756	4,041
07/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	21120.3400	20726.3700	21.1203	20.7264	0
07/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	777.4400	826.4600	0.7774	0.8265	0
07/05/2026	R053 On 04-February-27			Bond Future	9.2425	9.2811	127.5376	127.0863	0
07/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	11504.6700	11194.6000	11.5047	11.1946	0
07/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	3240.3100	3381.5300	3.2403	3.3815	0
07/05/2026	R053 On 06-May-27			Bond Future	9.2786	9.3184	124.1507	123.6906	0
07/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	5057.8300	4871.3700	5.0578	4.8714	0
07/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	9345.5600	9619.1900	9.3456	9.6192	0
07/05/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
07/05/2026	R186 On 07-May-26	8.69	Call	Bond Future	0.0000	8.2500	0.0000	0.0083	0
07/05/2026	R186 On 07-May-26	8.69	Put	Bond Future	0.0000	8.2500	0.0000	0.0083	0
07/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
07/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	53.7000	53.9900	0.0537	0.0540	0
07/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	53.7000	53.9900	0.0537	0.0540	0
07/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
07/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	37.6100	37.7100	0.0376	0.0377	0
07/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	37.6100	37.7100	0.0376	0.0377	0
07/05/2026	R202 On 07-May-26			Bond Future	299.2878	298.8875	299.2878	298.8875	0
07/05/2026	R202 On 07-May-26	277.55	Call	Bond Future	21737.7500	21337.4700	21.7378	21.3375	0
07/05/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R202 On 06-August-26			Bond Future	300.7943	299.0042	300.7943	299.0042	1,025
07/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	21934.3100	20144.2100	21.9343	20.1442	0
07/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R202 On 05-November-26			Bond Future	306.4751	304.6517	306.4751	304.6517	0
07/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	26015.1100	24191.7200	26.0151	24.1917	0
07/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R202 On 04-February-27			Bond Future	306.9375	305.0794	306.9375	305.0794	0
07/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	12207.5200	10349.4400	12.2075	10.3494	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R202 On 06-May-27			Bond Future	312.9656	311.0711	312.9656	311.0711	0
07/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	5975.6300	4081.0500	5.9756	4.0811	0
07/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R209 On 07-May-26			Bond Future	8.6700	8.7556	84.8554	84.3550	0
07/05/2026	R209 On 07-May-26	11.07	Call	Bond Future	12685.5200	12185.1000	12.6855	12.1851	0
07/05/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R209 On 06-August-26			Bond Future	8.7554	8.8079	86.1931	85.8927	37,291
07/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	13553.3900	13257.8300	13.5534	13.2578	0
07/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	26.7500	31.6400	0.0268	0.0316	0
07/05/2026	R209 On 05-November-26			Bond Future	8.7959	8.8503	84.6492	84.3434	7,212
07/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	8564.9100	8303.5300	8.5649	8.3035	0
07/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	502.8300	547.2200	0.5028	0.5472	0
07/05/2026	R209 On 04-February-27			Bond Future	8.8329	8.8893	86.2856	85.9740	0
07/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	1237.3900	1155.5000	1.2374	1.1555	3,237
07/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	5835.5200	6065.2700	5.8355	6.0653	0
07/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	3252.4600	3087.3500	3.2525	3.0874	0
07/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	2552.0800	2698.6100	2.5521	2.6986	3,237
07/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	4351.1400	4158.0600	4.3511	4.1581	0
07/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	1920.5500	2039.1100	1.9206	2.0391	0
07/05/2026	R209 On 06-May-27			Bond Future	8.8699	8.9285	84.8087	84.4911	0
07/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1852.3700	1745.8000	1.8524	1.7458	4,620
07/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	5307.7500	5518.8300	5.3078	5.5188	0
07/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	2129.3100	2010.3600	2.1293	2.0104	0
07/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	4676.0100	4874.7100	4.6760	4.8747	0
07/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	4651.8800	4457.5900	4.6519	4.4576	0
07/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2249.9600	2373.3200	2.2500	2.3733	4,620
07/05/2026	R210 On 07-May-26			Bond Future	262.5040	262.4982	262.5040	262.4982	0
07/05/2026	R210 On 07-May-26	255.40	Call	Bond Future	7104.0100	7098.2000	7.1040	7.0982	0
07/05/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R210 On 06-August-26			Bond Future	267.4758	267.3497	267.4758	267.3497	448
07/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7635.8000	7509.6700	7.6358	7.5097	0
07/05/2026	R210 On 06-August-26	259.84	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
07/05/2026	R210 On 05-November-26			Bond Future	268.9883	268.8608	268.9883	268.8608	0
07/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15658.3400	15530.7500	15.6583	15.5308	0
07/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R210 On 04-February-27			Bond Future	274.2493	274.1195	274.2493	274.1195	0
07/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	8219.3000	8089.5200	8.2193	8.0895	0
07/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R210 On 06-May-27			Bond Future	276.0105	275.8789	276.0105	275.8789	0
07/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4880.4900	4748.9300	4.8805	4.7489	0
07/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R213 On 07-May-26			Bond Future	8.1000	8.1657	97.0670	96.8169	0
07/05/2026	R213 On 07-May-26	9.80	Call	Bond Future	6222.2600	5972.1600	6.2223	5.9722	0
07/05/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R213 On 06-August-26			Bond Future	8.1699	8.2184	98.7585	98.5819	55,172
07/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	5431.6400	5268.2900	5.4316	5.2683	0
07/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	89.2900	102.5200	0.0893	0.1025	0
07/05/2026	R213 On 05-November-26			Bond Future	8.2081	8.2598	97.0492	96.8696	0
07/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2597.7900	2477.6100	2.5978	2.4776	0
07/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	737.9300	797.3700	0.7379	0.7974	0
07/05/2026	R213 On 04-February-27			Bond Future	8.2403	8.2958	98.9252	98.7423	0
07/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1402.0700	1319.8600	1.4021	1.3199	0
07/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	1733.7400	1834.4800	1.7337	1.8345	0
07/05/2026	R213 On 06-May-27			Bond Future	8.2656	8.3253	97.2923	97.1058	0
07/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	840.9700	786.3900	0.8410	0.7864	0
07/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3080.8900	3212.8300	3.0809	3.2128	0
07/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1491.5200	1408.0100	1.4915	1.4080	2,830
07/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	1917.1900	2020.2000	1.9172	2.0202	0
07/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3815.4200	3680.6200	3.8154	3.6806	0
07/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	793.6500	845.3700	0.7937	0.8454	2,830
07/05/2026	R214 On 07-May-26			Bond Future	9.1050	9.1906	80.3204	79.7386	0
07/05/2026	R214 On 07-May-26	11.53	Call	Bond Future	14376.9000	13795.1800	14.3769	13.7952	0
07/05/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R214 On 06-August-26			Bond Future	9.1920	9.2441	81.5414	81.1923	23,757
07/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	15940.1300	15595.6300	15.9401	15.5956	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	24.5700	29.1800	0.0246	0.0292	0
07/05/2026	R214 On 05-November-26			Bond Future	9.2378	9.2915	79.7647	79.4093	2,614
07/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	10954.3600	10644.7400	10.9544	10.6447	0
07/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	540.7800	586.5600	0.5408	0.5866	0
07/05/2026	R214 On 04-February-27			Bond Future	9.2818	9.3371	81.3067	80.9444	0
07/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	5975.1100	5735.7700	5.9751	5.7358	0
07/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2059.9400	2182.8400	2.0599	2.1828	0
07/05/2026	R214 On 06-May-27			Bond Future	9.3224	9.3795	79.5854	79.2162	0
07/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2702.2000	2559.2200	2.7022	2.5592	0
07/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	5647.3700	5873.6400	5.6474	5.8736	0
07/05/2026	R248 On 07-May-26			Bond Future	9.1550	9.2306	97.9169	97.2336	0
07/05/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R248 On 07-May-26	8.30	Put	Bond Future	8298.5200	8981.8600	8.2985	8.9819	0
07/05/2026	R248 On 07-May-26	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R248 On 07-May-26	8.70	Put	Bond Future	4281.5100	4964.8500	4.2815	4.9649	0
07/05/2026	R248 On 07-May-26	9.18	Call	Bond Future	226.8300	135.4600	0.2268	0.1355	0
07/05/2026	R248 On 07-May-26	9.18	Put	Bond Future	0.0000	591.9700	0.0000	0.5920	0
07/05/2026	R248 On 07-May-26	9.19	Call	Bond Future	317.3300	162.7000	0.3173	0.1627	0
07/05/2026	R248 On 07-May-26	9.19	Put	Bond Future	0.0000	528.7100	0.0000	0.5287	0
07/05/2026	R248 On 07-May-26	11.72	Call	Bond Future	19436.6100	18753.2700	19.4366	18.7533	0
07/05/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R248 On 06-August-26			Bond Future	9.2440	9.2806	99.3324	99.0062	253,841
07/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1920.4900	1809.7900	1.9205	1.8098	0
07/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	4141.2100	4356.7300	4.1412	4.3567	1,762
07/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	7336.3200	7089.6000	7.3363	7.0896	0
07/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	943.3300	1022.8300	0.9433	1.0228	1,762
07/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	22499.0800	22175.3800	22.4991	22.1754	0
07/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	15.9200	18.4400	0.0159	0.0184	0
07/05/2026	R248 On 05-November-26			Bond Future	9.2870	9.3246	96.7461	96.4140	37,149
07/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	16104.5300	15809.0000	16.1045	15.8090	0
07/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	583.2300	619.7500	0.5832	0.6198	0
07/05/2026	R248 On 04-February-27			Bond Future	9.3283	9.3670	98.6163	98.2780	0
07/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	8881.3400	8647.2900	8.8813	8.6473	0
07/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	2405.2400	2509.5000	2.4052	2.5095	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	R248 On 06-May-27			Bond Future	9.3662	9.4060	96.0889	95.7441	0
07/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	3980.6600	3836.9000	3.9807	3.8369	0
07/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	6791.4500	6992.5700	6.7915	6.9926	0
07/05/2026	R2R9 On 07-May-26			Bond Future	9.0200	9.0957	107.5517	106.9580	0
07/05/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96702.0000	96108.3300	96.7020	96.1083	0
07/05/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R2R9 On 06-August-26			Bond Future	9.1145	9.1566	109.2319	108.9079	2,992
07/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96112.3500	95788.3500	96.1124	95.7884	0
07/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R2R9 On 05-November-26			Bond Future	9.1646	9.2082	106.2898	105.9601	0
07/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95319.7800	94990.0000	95.3198	94.9900	0
07/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R2R9 On 04-February-27			Bond Future	9.2119	9.2570	108.3448	108.0088	0
07/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6869.7700	6641.1100	6.8698	6.6411	0
07/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1977.5300	2084.8800	1.9775	2.0849	0
07/05/2026	R2R9 On 06-May-27			Bond Future	9.2595	9.3063	105.4679	105.1254	0
07/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3157.1500	3024.5100	3.1572	3.0245	0
07/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6374.7700	6584.6400	6.3748	6.5846	0
07/05/2026	R4R2 On 07-May-26			Bond Future	9.2000	9.2707	108.7873	108.1723	0
07/05/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97698.1500	97083.2000	97.6982	97.0832	0
07/05/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R4R2 On 06-August-26			Bond Future	9.2947	9.3315	110.4594	110.1442	10,754
07/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97042.1000	96726.9700	97.0421	96.7270	0
07/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R4R2 On 05-November-26			Bond Future	9.3457	9.3837	107.4142	107.0935	0
07/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96191.5700	95870.9100	96.1916	95.8709	0
07/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	R4R2 On 04-February-27			Bond Future	9.3940	9.4333	109.4909	109.1641	0
07/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7943.9400	7717.0000	7.9439	7.7170	0
07/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2061.4800	2161.2600	2.0615	2.1613	0
07/05/2026	R4R2 On 06-May-27			Bond Future	9.4427	9.4833	106.5101	106.1770	0
07/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3502.6900	3374.7200	3.5027	3.3747	0
07/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7236.9300	7442.1000	7.2369	7.4421	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2026	RR87 On 07-May-26			Bond Future	7.2000	7.2611	102.8042	102.7697	0
07/05/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	RR87 On 07-May-26	6.81	Put	Bond Future	220.4700	254.9400	0.2205	0.2549	0
07/05/2026	RR87 On 06-August-26			Bond Future	7.0585	7.1778	100.9428	100.9007	0
07/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	17.9816	12.0642	0.0180	0.0121	0
07/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	205.0816	241.2842	0.2051	0.2413	0
07/05/2026	RR87 On 05-November-26			Bond Future	5.8388	6.2105	102.8256	102.7830	0
07/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	11.4457	4.5577	0.0114	0.0046	0
07/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	76.7557	112.4977	0.0768	0.1125	0
07/05/2026	RR88 On 07-May-26			Bond Future	7.4500	7.4959	105.4479	105.3786	0
07/05/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/05/2026	RR88 On 07-May-26	6.84	Put	Bond Future	925.9900	995.2300	0.9260	0.9952	0
07/05/2026	RR88 On 06-August-26			Bond Future	7.4567	7.5354	104.5444	104.4503	0
07/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	52.1180	41.0343	0.0521	0.0410	0
07/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	854.5080	937.5743	0.8545	0.9376	0
07/05/2026	RR88 On 05-November-26			Bond Future	7.4091	7.5061	105.8641	105.7630	0
07/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	92.8586	75.1429	0.0929	0.0751	0
07/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	825.7486	909.1629	0.8257	0.9092	0
07/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0