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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/01/2026 TO: 06/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/01/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/01/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/01/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/01/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/01/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/01/2026	2029 On 05-February-26			Bond Future	144.84		144.9108	144.8370	144.9108	1,850.00
06/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4727		5	5	5	0.00
06/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
06/01/2026	2029 On 07-May-26			Bond Future	146.00		146.0729	145.9979	146.0729	3,035.00
06/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4178		4	4	4	0.00
06/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
06/01/2026	2029 On 06-August-26			Bond Future	148.68		148.7552	148.6789	148.7552	0.00
06/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4579		5	5	5	0.00
06/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
06/01/2026	2029 On 05-November-26			Bond Future	149.83		149.9108	149.8340	149.9108	0.00
06/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2274		2	2	2	0.00
06/01/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2029 On 04-February-27			Bond Future	152.47	152.5437	152.4659	152.5437	0.00
06/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2746	3	3	3	0.00
06/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2030 On 05-February-26			Bond Future	7.33	102.4592	102.4772	102.4592	166,446.00
06/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7098	7	7	7	0.00
06/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2030 On 07-May-26			Bond Future	7.35	104.2844	104.3028	104.2844	5,487.00
06/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6383	6	6	6	0.00
06/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1445	1	1	1	1,000.00
06/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	2011	2	2	2	0.00
06/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	400	0	0	0	1,000.00
06/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	279	0	0	0	0.00
06/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	175	0	0	0	1,000.00
06/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	851	1	1	1	0.00
06/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	8	0	0	0	0.00
06/01/2026	2030 On 06-August-26			Bond Future	7.36	102.1647	102.1836	102.1647	19,282.00
06/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5538	6	6	6	0.00
06/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	579	1	1	1	1,000.00
06/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1552	2	2	2	1,000.00
06/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2404	2	2	2	0.00
06/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	298	0	0	0	1,000.00
06/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	493	1	0	1	0.00
06/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1038	1	1	1	0.00
06/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	58	0	0	0	0.00
06/01/2026	2030 On 05-November-26			Bond Future	7.37	103.9484	103.9679	103.9484	0.00
06/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3113	3	3	3	0.00
06/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	260	0	0	0	0.00
06/01/2026	2030 On 04-February-27			Bond Future	7.40	101.7423	101.7624	101.7423	0.00
06/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1738	2	2	2	0.00
06/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	640	1	1	1	0.00
06/01/2026	2031 On 05-February-26			Bond Future	112.86	112.9132	112.8561	112.9132	1,156.00
06/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1107	1	1	1	0.00
06/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	11	0	0	0	0.00
06/01/2026	2031 On 07-May-26			Bond Future	114.89	114.9524	114.8944	114.9524	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1181	1	1	1	0.00
06/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	127	0	0	0	0.00
06/01/2026	2031 On 06-August-26			Bond Future	114.59	114.6479	114.5894	114.6479	680.00
06/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1090	1	1	1	0.00
06/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	311	0	0	0	0.00
06/01/2026	2031 On 05-November-26			Bond Future	116.62	116.6765	116.6173	116.6765	0.00
06/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5128	5	5	5	0.00
06/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
06/01/2026	2031 On 04-February-27			Bond Future	116.22	116.2771	116.2174	116.2771	0.00
06/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	804	1	1	1	0.00
06/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	767	1	1	1	0.00
06/01/2026	2032 On 05-February-26			Bond Future	7.72	105.5465	105.5731	105.5465	126,946.00
06/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11143	11	11	11	0.00
06/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2032 On 07-May-26			Bond Future	7.74	103.2678	103.2950	103.2678	37,740.00
06/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10597	11	11	11	0.00
06/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5	0	0	0	0.00
06/01/2026	2032 On 06-August-26			Bond Future	7.77	105.1390	105.1667	105.1390	0.00
06/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	10088	10	10	10	0.00
06/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	38	0	0	0	0.00
06/01/2026	2032 On 05-November-26			Bond Future	7.80	102.8172	102.8456	102.8172	0.00
06/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	6032	6	6	6	0.00
06/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	297	0	0	0	0.00
06/01/2026	2032 On 04-February-27			Bond Future	7.85	104.5972	104.6264	104.5972	0.00
06/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3385	3	3	3	0.00
06/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	791	1	1	1	0.00
06/01/2026	2033 On 05-February-26			Bond Future	142.87	142.8756	142.8684	142.8756	2,698.00
06/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9988	10	10	10	0.00
06/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2033 On 07-May-26			Bond Future	143.89	143.8985	143.8915	143.8985	10,592.00
06/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8731	9	9	9	0.00
06/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2033 On 06-August-26			Bond Future	146.53	146.5409	146.5338	146.5409	0.00
06/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12284	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2033 On 05-November-26			Bond Future	147.55	147.5544	147.5480	147.5544	0.00
06/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10288	10	10	10	0.00
06/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2033 On 04-February-27			Bond Future	150.14	150.1461	150.1400	150.1461	0.00
06/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7430	7	7	7	0.00
06/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2037 On 05-February-26			Bond Future	8.60	99.5795	99.5480	99.5795	122,351.00
06/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	16134	16	16	16	0.00
06/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21727	22	22	22	0.00
06/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14466	14	14	14	1,970.00
06/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19648	20	20	20	0.00
06/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	17005	17	17	17	0.00
06/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	13041	13	13	13	0.00
06/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23970	24	24	24	0.00
06/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	17221	17	17	17	1,030.00
06/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9787	10	10	10	0.00
06/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	7000	7	7	7	0.00
06/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	2	0	0	0	11,500.00
06/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
06/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
06/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
06/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2037 On 07-May-26			Bond Future	8.65	101.3534	101.3213	101.3534	90,411.00
06/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	16244	16	16	16	0.00
06/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21774	22	22	22	0.00
06/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	14232	14	14	14	142.00
06/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2986	3	3	3	1,500.00
06/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5765	6	6	6	1,500.00

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06/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	9141	9	9	9	0.00
06/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	73	0	0	0	1,500.00
06/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	220	0	0	0	0.00
06/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	619	1	1	1	0.00
06/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
06/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	15	0	0	0	0.00
06/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	5	0	0	0	0.00
06/01/2026	2037 On 06-August-26			Bond Future	8.70	98.9301	98.8975	98.9301	2,539.00
06/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17730	18	18	18	0.00
06/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15615	16	16	16	0.00
06/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12414	12	12	12	0.00
06/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8650	9	9	9	2,541.00
06/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	132	0	0	0	2,541.00
06/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	306	0	0	0	0.00
06/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	50	0	0	0	2,541.00
06/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	20	0	0	0	0.00
06/01/2026	2037 On 05-November-26			Bond Future	8.76	100.6570	100.6241	100.6570	0.00
06/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11640	12	12	12	0.00
06/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12748	13	13	13	0.00
06/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9569	10	10	10	0.00
06/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5530	6	6	6	4,490.00
06/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	462	0	0	0	4,490.00
06/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1034	1	1	1	0.00
06/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	257	0	0	0	4,490.00
06/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	313	0	0	0	0.00
06/01/2026	2037 On 04-February-27			Bond Future	8.82	98.1433	98.1101	98.1433	0.00
06/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5709	6	6	6	0.00
06/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1389	1	1	1	0.00
06/01/2026	2038 On 05-February-26			Bond Future	157.52	157.9318	157.5200	157.9318	2,880.00
06/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	14320	15	14	15	0.00
06/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2038 On 07-May-26			Bond Future	160.36	160.7841	160.3649	160.7841	440.00
06/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	15835	16	16	16	0.00
06/01/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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06/01/2026	2038 On 06-August-26			Bond Future	161.12	161.5436	161.1173	161.5436	0.00
06/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16397	17	16	17	0.00
06/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2038 On 05-November-26			Bond Future	163.97	164.4026	163.9692	164.4026	0.00
06/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	17659	18	18	18	0.00
06/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2038 On 04-February-27			Bond Future	164.63	165.0676	164.6272	165.0676	0.00
06/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	10797	11	11	11	0.00
06/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2040 On 05-February-26			Bond Future	8.99	100.4389	100.2843	100.4389	79,764.00
06/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	17164	17	17	17	0.00
06/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	19105	19	19	19	475.00
06/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26678	27	27	27	0.00
06/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	15090	15	15	15	0.00
06/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9901	10	10	10	680.00
06/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12552	13	13	13	0.00
06/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	6067	6	6	6	14,000.00
06/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	9151	9	9	9	0.00
06/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	1018	1	1	1	13,500.00
06/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1856	2	2	2	14,000.00
06/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	3198	3	3	3	0.00
06/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	80	0	0	0	13,500.00
06/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	585	1	1	1	0.00
06/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	260	0	0	0	0.00
06/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	1	0	0	0	14,000.00
06/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	7	0	0	0	0.00
06/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
06/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
06/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
06/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2040 On 07-May-26			Bond Future	9.05	102.2280	102.0708	102.2280	11,000.00
06/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17653	18	18	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22450	23	22	23	0.00
06/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19711	20	20	20	0.00
06/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14371	15	14	15	0.00
06/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20768	21	21	21	0.00
06/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17943	18	18	18	0.00
06/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11745	12	12	12	1,460.00
06/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	7	0	0	0	1,460.00
06/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	70	0	0	0	0.00
06/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
06/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	3	0	0	0	0.00
06/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	35	0	0	0	0.00
06/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	8	0	0	0	0.00
06/01/2026	2040 On 06-August-26			Bond Future	9.11	99.5699	99.4099	99.5699	7,265.00
06/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19999	20	20	20	0.00
06/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	23	0	0	0	0.00
06/01/2026	2040 On 05-November-26			Bond Future	9.17	101.3080	101.1455	101.3080	0.00
06/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	13173	13	13	13	0.00
06/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14390	15	14	15	0.00
06/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10885	11	11	11	0.00
06/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6421	7	6	7	2,300.00
06/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	513	0	1	0	2,300.00
06/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1116	1	1	1	0.00
06/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	292	0	0	0	2,300.00
06/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	353	0	0	0	0.00
06/01/2026	2040 On 04-February-27			Bond Future	9.24	98.5549	98.3898	98.5549	0.00
06/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6451	7	6	7	0.00
06/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1577	2	2	2	0.00
06/01/2026	2043 On 05-February-26			Bond Future	122.54	122.5422	122.5358	122.5422	0.00
06/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12876	13	13	13	0.00
06/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2043 On 07-May-26			Bond Future	124.75	124.7554	124.7489	124.7554	0.00
06/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13049	13	13	13	0.00
06/01/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2043 On 06-August-26			Bond Future	124.20	124.2010	124.1951	124.2010	0.00
06/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13316	13	13	13	0.00
06/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
06/01/2026	2043 On 05-November-26			Bond Future	126.39	126.3985	126.3929	126.3985	0.00
06/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13558	14	14	14	0.00
06/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
06/01/2026	2043 On 04-February-27			Bond Future	125.73	125.7340	125.7288	125.7340	0.00
06/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8315	8	8	8	0.00
06/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	216	0	0	0	0.00
06/01/2026	2044 On 05-February-26			Bond Future	9.23	96.2710	96.1057	96.2710	55,804.00
06/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16953	17	17	17	0.00
06/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16578	17	17	17	0.00
06/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	16263	16	16	16	0.00
06/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14984	15	15	15	0.00
06/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12667	13	13	13	9,000.00
06/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6742	7	7	7	9,000.00
06/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	6215	6	6	6	0.00
06/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	9	0	0	0	0.00
06/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	6	0	0	0	0.00
06/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
06/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
06/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
06/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2044 On 07-May-26			Bond Future	9.28	97.9859	97.8177	97.9859	65,342.00
06/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17880	18	18	18	0.00
06/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	6098	6	6	6	0.00
06/01/2026	2044 On 07-May-26		Call	Bond Future	1366.30	1.4372	1.3663	1.4372	0.00
06/01/2026	2044 On 07-May-26		Put	Bond Future	3548.60	3.4513	3.5486	3.4513	0.00
06/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	413	0	0	0	15,000.00
06/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	14	0	0	0	0.00
06/01/2026	2044 On 06-August-26			Bond Future	9.34	95.3762	95.2051	95.3762	7,681.00
06/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20904	21	21	21	0.00
06/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	29	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2044 On 05-November-26			Bond Future	9.40	97.0410	96.8671	97.0410	0.00
06/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14337	14	14	14	0.00
06/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	443	0	0	0	0.00
06/01/2026	2044 On 04-February-27			Bond Future	9.47	94.3392	94.1626	94.3392	0.00
06/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	7068	7	7	7	0.00
06/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1674	2	2	2	0.00
06/01/2026	2046 On 05-February-26			Bond Future	141.33	141.3337	141.3268	141.3337	12,410.00
06/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19677	20	20	20	0.00
06/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2046 On 07-May-26			Bond Future	141.59	141.5998	141.5928	141.5998	5,789.00
06/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16643	17	17	17	0.00
06/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2046 On 06-August-26			Bond Future	144.19	144.1999	144.1929	144.1999	0.00
06/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21813	22	22	22	0.00
06/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2046 On 05-November-26			Bond Future	144.42	144.4305	144.4245	144.4305	0.00
06/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18944	19	19	19	0.00
06/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2046 On 04-February-27			Bond Future	146.96	146.9662	146.9605	146.9662	0.00
06/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15870	16	16	16	0.00
06/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2050 On 05-February-26			Bond Future	142.40	142.4105	142.4037	142.4105	11,546.00
06/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	19584	20	20	20	0.00
06/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2050 On 07-May-26			Bond Future	144.98	144.9826	144.9757	144.9826	4,988.00
06/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	20906	21	21	21	0.00
06/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2050 On 06-August-26			Bond Future	145.20	145.2026	145.1961	145.2026	0.00
06/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	21926	22	22	22	0.00
06/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2050 On 05-November-26			Bond Future	147.77	147.7727	147.7662	147.7727	0.00
06/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	23926	24	24	24	0.00
06/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
06/01/2026	2050 On 04-February-27			Bond Future	147.88	147.8907	147.8848	147.8907	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	15495	16	15	16	0.00
06/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
06/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	AL37 On 05-February-26			Index Future	1269.64	1269.3670	1269.6370	1269.3670	0.00
06/01/2026	AL37 On 07-May-26			Index Future	1292.26	1291.9810	1292.2570	1291.9810	0.00
06/01/2026	AL37 On 06-August-26			Index Future	1315.43	1315.1490	1315.4310	1315.1490	0.00
06/01/2026	AL37 On 05-November-26			Index Future	1338.69	1338.3970	1338.6870	1338.3970	0.00
06/01/2026	AL37 On 04-February-27			Index Future	1361.93	1361.6280	1361.9260	1361.6280	0.00
06/01/2026	AL7T On 05-February-26			Index Future	1637.50	1637.6410	1637.5040	1637.6410	0.00
06/01/2026	AL7T On 07-May-26			Index Future	1666.68	1666.8170	1666.6780	1666.8170	0.00
06/01/2026	AL7T On 06-August-26			Index Future	1696.57	1696.7060	1696.5660	1696.7060	0.00
06/01/2026	AL7T On 05-November-26			Index Future	1726.56	1726.6980	1726.5610	1726.6980	0.00
06/01/2026	AL7T On 04-February-27			Index Future	1756.53	1756.6690	1756.5330	1756.6690	0.00
06/01/2026	ALBI On 05-February-26			Index Future	1378.25	1379.0120	1378.2450	1379.0120	79.00
06/01/2026	ALBI On 07-May-26			Index Future	1402.80	1403.5800	1402.8010	1403.5800	0.00
06/01/2026	ALBI On 06-August-26			Index Future	1427.96	1428.7490	1427.9570	1428.7490	0.00
06/01/2026	ALBI On 05-November-26			Index Future	1453.20	1454.0050	1453.2020	1454.0050	0.00
06/01/2026	ALBI On 04-February-27			Index Future	1478.43	1479.2420	1478.4290	1479.2420	0.00
06/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	ES33 On 05-February-26			Bond Future	8.71	96.4136	96.4175	96.4136	0.00
06/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13222	13	13	13	0.00
06/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
06/01/2026	ES33 On 07-May-26			Bond Future	8.78	94.3617	94.3657	94.3617	0.00
06/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13485	13	13	13	0.00
06/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
06/01/2026	ES33 On 06-August-26			Bond Future	8.84	96.0942	96.0984	96.0942	0.00
06/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14230	14	14	14	0.00
06/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
06/01/2026	ES33 On 05-November-26			Bond Future	8.92	94.0024	94.0069	94.0024	0.00
06/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8679	9	9	9	0.00
06/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
06/01/2026	ES33 On 04-February-27			Bond Future	9.01	95.6509	95.6557	95.6509	0.00
06/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3159	3	3	3	0.00
06/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
06/01/2026	ES42 On 05-February-26			Bond Future	9.43	94.9851	94.8335	94.9851	0.00
06/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	16234	16	16	16	0.00
06/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
06/01/2026	ES42 On 07-May-26			Bond Future	9.50	92.4362	92.2819	92.4362	0.00
06/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17640	18	18	18	0.00
06/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
06/01/2026	ES42 On 06-August-26			Bond Future	9.56	94.1331	93.9761	94.1331	0.00
06/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19502	20	20	20	0.00
06/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
06/01/2026	ES42 On 05-November-26			Bond Future	9.63	91.5349	91.3754	91.5349	0.00
06/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13411	14	13	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
06/01/2026	ES42 On 04-February-27			Bond Future	9.71	93.1385	92.9764	93.1385	0.00
06/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4116	4	4	4	0.00
06/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
06/01/2026	GOVI On 05-February-26			GOVI	1352.60	1353.3730	1352.5980	1353.3730	605.00
06/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2025980	203	203	203	0.00
06/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
06/01/2026	GOVI On 07-May-26			GOVI	1376.70	1377.4840	1376.6960	1377.4840	42.00
06/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1996960	200	200	200	0.00
06/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
06/01/2026	GOVI On 06-August-26			GOVI	1401.38	1402.1850	1401.3840	1402.1850	0.00
06/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2123840	213	212	213	0.00
06/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
06/01/2026	GOVI On 05-November-26			GOVI	1426.16	1426.9720	1426.1600	1426.9720	0.00
06/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1491600	150	149	150	0.00
06/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
06/01/2026	GOVI On 04-February-27			GOVI	1450.92	1451.7400	1450.9180	1451.7400	0.00
06/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	819180	83	82	83	0.00
06/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
06/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2026	I258 On 05-February-26			Bond Future	128.95	128.9531	128.9461	128.9531	0.00
06/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	17296	17	17	17	0.00
06/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
06/01/2026	I258 On 07-May-26			Bond Future	131.27	131.2818	131.2749	131.2818	0.00
06/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	17545	18	18	18	0.00
06/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
06/01/2026	I258 On 06-August-26			Bond Future	130.84	130.8474	130.8410	130.8474	0.00
06/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17896	18	18	18	0.00
06/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	5	0	0	0	0.00
06/01/2026	I258 On 05-November-26			Bond Future	133.16	133.1626	133.1565	133.1626	0.00
06/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	18231	18	18	18	0.00
06/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	25	0	0	0	0.00
06/01/2026	I258 On 04-February-27			Bond Future	132.61	132.6169	132.6112	132.6169	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13977	14	14	14	0.00
06/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	265	0	0	0	0.00
06/01/2026	IGOV On 05-February-26			Index Future	433.95	434.1760	433.9540	434.1760	242.00
06/01/2026	IGOV On 07-May-26			Index Future	441.79	442.0180	441.7930	442.0180	8.00
06/01/2026	IGOV On 06-August-26			Index Future	449.82	450.0490	449.8200	450.0490	0.00
06/01/2026	IGOV On 05-November-26			Index Future	457.88	458.1080	457.8760	458.1080	0.00
06/01/2026	IGOV On 04-February-27			Index Future	465.93	466.1610	465.9260	466.1610	0.00
06/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/01/2026	R033 On 05-February-26			Bond Future	7.85	115.1689	115.2005	115.1689	13,083.00
06/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13991	14	14	14	0.00
06/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R033 On 07-May-26			Bond Future	7.88	112.1784	112.2106	112.1784	0.00
06/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12974	13	13	13	0.00
06/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	52	0	0	0	0.00
06/01/2026	R033 On 06-August-26			Bond Future	7.92	114.2110	114.2439	114.2110	0.00
06/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	12097	12	12	12	0.00
06/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	307	0	0	0	0.00
06/01/2026	R033 On 05-November-26			Bond Future	7.95	111.1655	111.1992	111.1655	0.00
06/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7802	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	879	1	1	1	0.00
06/01/2026	R033 On 04-February-27			Bond Future	8.01	113.0894	113.1241	113.0894	0.00
06/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5155	5	5	5	0.00
06/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1962	2	2	2	0.00
06/01/2026	R035 On 05-February-26			Bond Future	8.22	108.1372	108.1404	108.1372	84,027.00
06/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	15046	15	15	15	0.00
06/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6420	6	6	6	0.00
06/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	13177	13	13	13	2,000.00
06/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15831	16	16	16	2,000.00
06/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	23200	23	23	23	0.00
06/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11699	12	12	12	250.00
06/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14411	14	14	14	0.00
06/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	16143	16	16	16	0.00
06/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	17018	17	17	17	0.00
06/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1667	2	2	2	0.00
06/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	4013	4	4	4	0.00
06/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2749	3	3	3	350.00
06/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8704	9	9	9	0.00
06/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5763	6	6	6	0.00
06/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2	0	0	0	350.00
06/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	51	0	0	0	0.00
06/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
06/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	166	0	0	0	16,000.00
06/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
06/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
06/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
06/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	1	0	0	0	16,000.00
06/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	13	0	0	0	0.00
06/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R035 On 07-May-26			Bond Future	8.25	105.5626	105.5660	105.5626	34,632.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14910	15	15	15	0.00
06/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	11217	11	11	11	0.00
06/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8480	8	8	8	200.00
06/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	14133	14	14	14	0.00
06/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11487	11	11	11	0.00
06/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8369	8	8	8	250.00
06/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8756	9	9	9	350.00
06/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13769	14	14	14	0.00
06/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	11109	11	11	11	0.00
06/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13873	14	14	14	0.00
06/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3706	4	4	4	1,000.00
06/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5927	6	6	6	0.00
06/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1404	1	1	1	1,000.00
06/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	392	0	0	0	0.00
06/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	165	0	0	0	1,000.00
06/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1181	1	1	1	0.00
06/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	8	0	0	0	200.00
06/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	26	0	0	0	250.00
06/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	68	0	0	0	0.00
06/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	8	0	0	0	250.00
06/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	22	0	0	0	350.00
06/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	59	0	0	0	0.00
06/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	7	0	0	0	350.00
06/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	25	0	0	0	200.00
06/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	65	0	0	0	0.00
06/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	4	0	0	0	0.00
06/01/2026	R035 On 06-August-26			Bond Future	8.29	107.4755	107.4791	107.4755	56.00
06/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15421	15	15	15	0.00
06/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8567	9	9	9	0.00
06/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	11175	11	11	11	0.00
06/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5968	6	6	6	250.00
06/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5509	6	6	6	200.00
06/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10708	11	11	11	0.00
06/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	8096	8	8	8	0.00
06/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1727	2	2	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3833	4	4	4	1,000.00
06/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6846	7	7	7	0.00
06/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8514	9	9	9	0.00
06/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5917	6	6	6	0.00
06/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3459	3	3	3	350.00
06/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	454	0	0	0	350.00
06/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	931	1	1	1	0.00
06/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	228	0	0	0	350.00
06/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	354	0	0	0	1,000.00
06/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	828	1	1	1	0.00
06/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1752	2	2	2	0.00
06/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	254	0	0	0	200.00
06/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	509	1	1	1	0.00
06/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	130	0	0	0	200.00
06/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	116	0	0	0	250.00
06/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	225	0	0	0	250.00
06/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	448	0	0	0	0.00
06/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	23	0	0	0	0.00
06/01/2026	R035 On 05-November-26			Bond Future	8.34	104.8531	104.8570	104.8531	0.00
06/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9846	10	10	10	0.00
06/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8700	9	9	9	0.00
06/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6241	6	6	6	0.00
06/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3920	4	4	4	200.00
06/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	679	1	1	1	200.00
06/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1216	1	1	1	0.00
06/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	384	0	0	0	200.00
06/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	297	0	0	0	0.00
06/01/2026	R035 On 04-February-27			Bond Future	8.41	106.6689	106.6731	106.6689	0.00
06/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4715	5	5	5	0.00
06/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1187	1	1	1	0.00
06/01/2026	R038 On 05-February-26			Bond Future	8.74	119.7675	119.7311	119.7675	3,763.00
06/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19446	19	19	19	0.00
06/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R038 On 07-May-26			Bond Future	8.79	116.4178	116.3808	116.4178	2,395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18538	19	19	19	0.00
06/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	7	0	0	0	0.00
06/01/2026	R038 On 06-August-26			Bond Future	8.85	118.5271	118.4896	118.5271	0.00
06/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	20162	20	20	20	0.00
06/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	29	0	0	0	0.00
06/01/2026	R038 On 05-November-26			Bond Future	8.91	115.1159	115.0780	115.1159	0.00
06/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	13193	13	13	13	0.00
06/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	321	0	0	0	0.00
06/01/2026	R038 On 04-February-27			Bond Future	8.98	117.1079	117.0697	117.1079	0.00
06/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6308	6	6	6	0.00
06/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1764	2	2	2	0.00
06/01/2026	R053 On 05-February-26			Bond Future	9.00	130.8750	130.7566	130.8750	34,001.00
06/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	25423	26	25	26	0.00
06/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R053 On 07-May-26			Bond Future	9.04	127.3462	127.2257	127.3462	14,035.00
06/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	26463	27	26	27	0.00
06/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	13	0	0	0	0.00
06/01/2026	R053 On 06-August-26			Bond Future	9.09	129.6536	129.5311	129.6536	0.00
06/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	30453	31	30	31	0.00
06/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	33	0	0	0	0.00
06/01/2026	R053 On 05-November-26			Bond Future	9.14	126.0585	125.9342	126.0585	0.00
06/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21693	22	22	22	0.00
06/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	534	1	1	1	0.00
06/01/2026	R053 On 04-February-27			Bond Future	9.19	128.2401	128.1141	128.2401	0.00
06/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10961	11	11	11	0.00
06/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2120	2	2	2	0.00
06/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
06/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	45	0	0	0	0.00
06/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	45	0	0	0	0.00
06/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
06/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	91	0	0	0	0.00
06/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	91	0	0	0	0.00
06/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
06/01/2026	R186 On 06-August-26	8.57	Call	Bond Future	82	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	82	0	0	0	0.00
06/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
06/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	49	0	0	0	0.00
06/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	49	0	0	0	0.00
06/01/2026	R202 On 05-February-26			Bond Future	293.56	293.5704	293.5562	293.5704	565.00
06/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15736	16	16	16	0.00
06/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R202 On 07-May-26			Bond Future	298.86	298.8724	298.8582	298.8724	460.00
06/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21308	21	21	21	0.00
06/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R202 On 06-August-26			Bond Future	298.95	298.9618	298.9478	298.9618	0.00
06/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20088	20	20	20	0.00
06/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R202 On 05-November-26			Bond Future	304.24	304.2533	304.2395	304.2533	0.00
06/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23780	24	24	24	0.00
06/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R202 On 04-February-27			Bond Future	304.11	304.1173	304.1051	304.1173	0.00
06/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9375	9	9	9	0.00
06/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R209 On 05-February-26			Bond Future	8.41	87.7578	87.7607	87.7578	34,901.00
06/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13749	14	14	14	0.00
06/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R209 On 07-May-26			Bond Future	8.45	86.1704	86.1734	86.1704	6,551.00
06/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	14008	14	14	14	0.00
06/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	4	0	0	0	0.00
06/01/2026	R209 On 06-August-26			Bond Future	8.49	87.7318	87.7350	87.7318	3,673.00
06/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	15087	15	15	15	0.00
06/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	19	0	0	0	0.00
06/01/2026	R209 On 05-November-26			Bond Future	8.54	86.1141	86.1175	86.1141	0.00
06/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9801	10	10	10	0.00
06/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	271	0	0	0	0.00
06/01/2026	R209 On 04-February-27			Bond Future	8.60	87.6052	87.6090	87.6052	0.00
06/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4934	5	5	5	0.00
06/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1180	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R210 On 05-February-26			Bond Future	258.08	258.0624	258.0776	258.0624	534.00
06/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4978	5	5	5	0.00
06/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R210 On 07-May-26			Bond Future	259.27	259.2572	259.2728	259.2572	918.00
06/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3873	4	4	4	0.00
06/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R210 On 06-August-26			Bond Future	264.03	264.0177	264.0339	264.0177	0.00
06/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4194	4	4	4	0.00
06/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R210 On 05-November-26			Bond Future	265.19	265.1714	265.1895	265.1714	0.00
06/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11860	12	12	12	0.00
06/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R210 On 04-February-27			Bond Future	269.85	269.8277	269.8469	269.8277	0.00
06/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3817	4	4	4	0.00
06/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R213 On 05-February-26			Bond Future	7.53	100.9358	100.9579	100.9358	18,735.00
06/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	9088	9	9	9	0.00
06/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R213 On 07-May-26			Bond Future	7.55	99.1839	99.2064	99.1839	65,316.00
06/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8368	8	8	8	0.00
06/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	7	0	0	0	0.00
06/01/2026	R213 On 06-August-26			Bond Future	7.56	100.9812	101.0042	100.9812	0.00
06/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7636	8	8	8	0.00
06/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	48	0	0	0	0.00
06/01/2026	R213 On 05-November-26			Bond Future	7.59	99.1962	99.2199	99.1962	0.00
06/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4343	4	4	4	0.00
06/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	312	0	0	0	0.00
06/01/2026	R213 On 04-February-27			Bond Future	7.64	100.9146	100.9390	100.9146	0.00
06/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2422	2	2	2	0.00
06/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	740	1	1	1	0.00
06/01/2026	R214 On 05-February-26			Bond Future	9.04	82.3893	82.2534	82.3893	11,294.00
06/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13478	14	13	14	0.00
06/01/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R214 On 07-May-26			Bond Future	9.09	80.5605	80.4222	80.5605	30,864.00
06/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14491	15	14	15	0.00
06/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	12	0	0	0	0.00
06/01/2026	R214 On 06-August-26			Bond Future	9.14	82.0203	81.8796	82.0203	0.00
06/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16289	16	16	16	0.00
06/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	35	0	0	0	0.00
06/01/2026	R214 On 05-November-26			Bond Future	9.20	80.1575	80.0145	80.1575	0.00
06/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	11011	11	11	11	0.00
06/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	348	0	0	0	0.00
06/01/2026	R214 On 04-February-27			Bond Future	9.27	81.5458	81.4005	81.5458	0.00
06/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5484	6	5	6	0.00
06/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1475	1	1	1	0.00
06/01/2026	R248 On 05-February-26			Bond Future	9.17	100.1255	99.9469	100.1255	243,045.00
06/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17639	18	18	18	0.00
06/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	7075	7	7	7	0.00
06/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10790	11	11	11	0.00
06/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	3076	3	3	3	0.00
06/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	4257	4	4	4	12,500.00
06/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	132	0	0	0	1,940.00
06/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2332	2	2	2	1,940.00
06/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	6274	6	6	6	0.00
06/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	21	0	0	0	1,940.00
06/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	314	0	0	0	0.00
06/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2678	3	3	3	0.00
06/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	82	0	0	0	0.00
06/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	12	0	0	0	0.00
06/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	185	0	0	0	0.00
06/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	1	0	0	0	0.00
06/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R248 On 07-May-26			Bond Future	9.22	97.4716	97.2899	97.4716	44,331.00
06/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18826	19	19	19	0.00
06/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	16	0	0	0	0.00
06/01/2026	R248 On 06-August-26			Bond Future	9.28	99.2379	99.0530	99.2379	0.00
06/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	22235	22	22	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	31	0	0	0	0.00
06/01/2026	R248 On 05-November-26			Bond Future	9.33	96.5349	96.3471	96.5349	0.00
06/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15553	16	16	16	0.00
06/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	430	0	0	0	0.00
06/01/2026	R248 On 04-February-27			Bond Future	9.40	98.2064	98.0156	98.2064	0.00
06/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7766	8	8	8	0.00
06/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1890	2	2	2	0.00
06/01/2026	R2R9 On 05-February-26			Bond Future	8.90	111.1254	111.0490	111.1254	0.00
06/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	98058	98	98	98	0.00
06/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R2R9 On 07-May-26			Bond Future	8.96	108.1268	108.0491	108.1268	0.00
06/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97199	97	97	97	0.00
06/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R2R9 On 06-August-26			Bond Future	9.01	110.0860	110.0070	110.0860	0.00
06/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96888	97	97	97	0.00
06/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R2R9 On 05-November-26			Bond Future	9.08	107.0314	106.9512	107.0314	0.00
06/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95981	96	96	96	0.00
06/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R2R9 On 04-February-27			Bond Future	9.15	108.8837	108.8024	108.8837	0.00
06/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6569	7	7	7	0.00
06/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1219	1	1	1	0.00
06/01/2026	R4R2 On 05-February-26			Bond Future	9.12	112.2943	112.0751	112.2943	1,937.00
06/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98800	99	99	99	0.00
06/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R4R2 On 07-May-26			Bond Future	9.18	109.1905	108.9676	109.1905	0.00
06/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97878	98	98	98	0.00
06/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R4R2 On 06-August-26			Bond Future	9.24	111.1690	110.9421	111.1690	0.00
06/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97525	98	98	98	0.00
06/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
06/01/2026	R4R2 On 05-November-26			Bond Future	9.30	108.0072	107.7766	108.0072	0.00
06/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96554	97	97	97	0.00
06/01/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2026	R4R2 On 04-February-27			Bond Future	9.38	109.8764	109.6420	109.8764	0.00
06/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7372	8	7	8	0.00
06/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1338	1	1	1	0.00
06/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00