



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/01/2026 TO: 07/01/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	2029 On 05-February-26			Bond Future	144.79	144.8370	144.7930	144.8370	1,850.00
07/01/2026	2029 On 05-February-26	140.11	Call	Bond Future	4683	5	5	5	0.00
07/01/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2029 On 07-May-26			Bond Future	145.95	145.9979	145.9534	145.9979	3,035.00
07/01/2026	2029 On 07-May-26	141.82	Call	Bond Future	4133	4	4	4	0.00
07/01/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2029 On 06-August-26			Bond Future	148.63	148.6789	148.6342	148.6789	0.00
07/01/2026	2029 On 06-August-26	144.10	Call	Bond Future	4534	5	5	5	0.00
07/01/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2029 On 05-November-26			Bond Future	149.79	149.8340	149.7895	149.8340	0.00
07/01/2026	2029 On 05-November-26	147.56	Call	Bond Future	2229	2	2	2	0.00
07/01/2026	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
07/01/2026	2029 On 04-February-27			Bond Future	152.42	152.4659	152.4219	152.4659	0.00
07/01/2026	2029 On 04-February-27	149.72	Call	Bond Future	2702	3	3	3	0.00
07/01/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2030 On 05-February-26			Bond Future	7.35	102.4772	102.4256	102.4772	166,446.00
07/01/2026	2030 On 05-February-26	9.49	Call	Bond Future	7047	7	7	7	0.00
07/01/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2030 On 07-May-26			Bond Future	7.36	104.3028	104.2504	104.3028	18,647.00
07/01/2026	2030 On 07-May-26	9.39	Call	Bond Future	6331	6	6	6	0.00
07/01/2026	2030 On 07-May-26	7.71	Call	Bond Future	1404	1	1	1	1,000.00
07/01/2026	2030 On 07-May-26	7.92	Call	Bond Future	1966	2	2	2	0.00
07/01/2026	2030 On 07-May-26	7.21	Call	Bond Future	378	0	0	0	1,000.00
07/01/2026	2030 On 07-May-26	7.71	Put	Bond Future	290	0	0	0	0.00
07/01/2026	2030 On 07-May-26	7.92	Put	Bond Future	182	0	0	0	1,000.00
07/01/2026	2030 On 07-May-26	7.21	Put	Bond Future	881	1	1	1	0.00
07/01/2026	2030 On 07-May-26	9.39	Put	Bond Future	8	0	0	0	0.00
07/01/2026	2030 On 06-August-26			Bond Future	7.38	102.1836	102.1307	102.1836	19,282.00
07/01/2026	2030 On 06-August-26	9.22	Call	Bond Future	5487	6	5	6	0.00
07/01/2026	2030 On 06-August-26	7.21	Call	Bond Future	556	1	1	1	1,000.00
07/01/2026	2030 On 06-August-26	7.71	Call	Bond Future	1514	2	2	2	1,000.00
07/01/2026	2030 On 06-August-26	8.06	Call	Bond Future	2360	2	2	2	0.00
07/01/2026	2030 On 06-August-26	8.06	Put	Bond Future	307	0	0	0	1,000.00
07/01/2026	2030 On 06-August-26	7.71	Put	Bond Future	508	0	1	0	0.00
07/01/2026	2030 On 06-August-26	7.21	Put	Bond Future	1067	1	1	1	0.00
07/01/2026	2030 On 06-August-26	9.22	Put	Bond Future	60	0	0	0	0.00
07/01/2026	2030 On 05-November-26			Bond Future	7.39	103.9679	103.9147	103.9679	0.00
07/01/2026	2030 On 05-November-26	8.39	Call	Bond Future	3067	3	3	3	0.00
07/01/2026	2030 On 05-November-26	8.39	Put	Bond Future	268	0	0	0	0.00
07/01/2026	2030 On 04-February-27			Bond Future	7.42	101.7624	101.7092	101.7624	0.00
07/01/2026	2030 On 04-February-27	7.82	Call	Bond Future	1702	2	2	2	0.00
07/01/2026	2030 On 04-February-27	7.82	Put	Bond Future	657	1	1	1	0.00
07/01/2026	2031 On 05-February-26			Bond Future	112.84	112.8561	112.8383	112.8561	1,156.00
07/01/2026	2031 On 05-February-26	111.76	Call	Bond Future	1089	1	1	1	0.00
07/01/2026	2031 On 05-February-26	111.76	Put	Bond Future	11	0	0	0	0.00
07/01/2026	2031 On 07-May-26			Bond Future	114.88	114.8944	114.8765	114.8944	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
07/01/2026	2031 On 07-May-26	113.84	Call	Bond Future	1165	1	1	1	0.00
07/01/2026	2031 On 07-May-26	113.84	Put	Bond Future	129	0	0	0	0.00
07/01/2026	2031 On 06-August-26			Bond Future	114.57	114.5894	114.5716	114.5894	680.00
07/01/2026	2031 On 06-August-26	113.81	Call	Bond Future	1077	1	1	1	0.00
07/01/2026	2031 On 06-August-26	113.81	Put	Bond Future	315	0	0	0	0.00
07/01/2026	2031 On 05-November-26			Bond Future	116.60	116.6173	116.6000	116.6173	0.00
07/01/2026	2031 On 05-November-26	111.49	Call	Bond Future	5111	5	5	5	0.00
07/01/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
07/01/2026	2031 On 04-February-27			Bond Future	116.20	116.2174	116.2008	116.2174	0.00
07/01/2026	2031 On 04-February-27	116.18	Call	Bond Future	794	1	1	1	0.00
07/01/2026	2031 On 04-February-27	116.18	Put	Bond Future	774	1	1	1	0.00
07/01/2026	2032 On 05-February-26			Bond Future	7.73	105.5731	105.4786	105.5731	126,946.00
07/01/2026	2032 On 05-February-26	10.16	Call	Bond Future	11048	11	11	11	0.00
07/01/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2032 On 07-May-26			Bond Future	7.76	103.2950	103.1990	103.2950	37,740.00
07/01/2026	2032 On 07-May-26	10.14	Call	Bond Future	10501	11	11	11	0.00
07/01/2026	2032 On 07-May-26	10.14	Put	Bond Future	5	0	0	0	0.00
07/01/2026	2032 On 06-August-26			Bond Future	7.79	105.1667	105.0694	105.1667	0.00
07/01/2026	2032 On 06-August-26	10.12	Call	Bond Future	9992	10	10	10	0.00
07/01/2026	2032 On 06-August-26	10.12	Put	Bond Future	40	0	0	0	0.00
07/01/2026	2032 On 05-November-26			Bond Future	7.83	102.8456	102.7473	102.8456	0.00
07/01/2026	2032 On 05-November-26	9.16	Call	Bond Future	5944	6	6	6	0.00
07/01/2026	2032 On 05-November-26	9.16	Put	Bond Future	307	0	0	0	0.00
07/01/2026	2032 On 04-February-27			Bond Future	7.88	104.6264	104.5273	104.6264	0.00
07/01/2026	2032 On 04-February-27	8.48	Call	Bond Future	3312	3	3	3	0.00
07/01/2026	2032 On 04-February-27	8.48	Put	Bond Future	817	1	1	1	0.00
07/01/2026	2033 On 05-February-26			Bond Future	142.85	142.8684	142.8470	142.8684	2,698.00
07/01/2026	2033 On 05-February-26	132.88	Call	Bond Future	9967	10	10	10	0.00
07/01/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2033 On 07-May-26			Bond Future	143.87	143.8915	143.8700	143.8915	10,592.00
07/01/2026	2033 On 07-May-26	135.16	Call	Bond Future	8710	9	9	9	0.00
07/01/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2033 On 06-August-26			Bond Future	146.51	146.5338	146.5126	146.5338	0.00
07/01/2026	2033 On 06-August-26	134.25	Call	Bond Future	12263	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
07/01/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2033 On 05-November-26			Bond Future	147.53	147.5480	147.5274	147.5480	0.00
07/01/2026	2033 On 05-November-26	137.26	Call	Bond Future	10267	10	10	10	0.00
07/01/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2033 On 04-February-27			Bond Future	150.12	150.1400	150.1201	150.1400	0.00
07/01/2026	2033 On 04-February-27	142.71	Call	Bond Future	7410	7	7	7	0.00
07/01/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2037 On 05-February-26			Bond Future	8.65	99.5480	99.2069	99.5480	122,351.00
07/01/2026	2037 On 05-February-26	11.20	Call	Bond Future	15793	16	16	16	0.00
07/01/2026	2037 On 05-February-26	12.27	Call	Bond Future	21386	22	21	22	0.00
07/01/2026	2037 On 05-February-26	10.90	Call	Bond Future	14125	14	14	14	1,970.00
07/01/2026	2037 On 05-February-26	11.86	Call	Bond Future	19307	20	19	20	0.00
07/01/2026	2037 On 05-February-26	11.36	Call	Bond Future	16664	17	17	17	0.00
07/01/2026	2037 On 05-February-26	10.65	Call	Bond Future	12699	13	13	13	0.00
07/01/2026	2037 On 05-February-26	12.73	Call	Bond Future	23629	24	24	24	0.00
07/01/2026	2037 On 05-February-26	11.40	Call	Bond Future	16880	17	17	17	1,030.00
07/01/2026	2037 On 05-February-26	10.10	Call	Bond Future	9446	10	9	10	0.00
07/01/2026	2037 On 05-February-26	9.65	Call	Bond Future	6660	7	7	7	0.00
07/01/2026	2037 On 05-February-26	9.65	Put	Bond Future	2	0	0	0	11,500.00
07/01/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	11,500.00
07/01/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
07/01/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
07/01/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2037 On 07-May-26			Bond Future	8.70	101.3213	100.9744	101.3213	90,411.00
07/01/2026	2037 On 07-May-26	11.32	Call	Bond Future	15898	16	16	16	0.00
07/01/2026	2037 On 07-May-26	12.40	Call	Bond Future	21427	22	21	22	0.00
07/01/2026	2037 On 07-May-26	10.95	Call	Bond Future	13888	14	14	14	142.00
07/01/2026	2037 On 07-May-26	9.00	Call	Bond Future	2729	3	3	3	1,500.00
07/01/2026	2037 On 07-May-26	9.49	Call	Bond Future	5452	6	5	6	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2026	2037 On 07-May-26	10.06	Call	Bond Future	8805	9	9	9	0.00
07/01/2026	2037 On 07-May-26	10.06	Put	Bond Future	84	0	0	0	1,500.00
07/01/2026	2037 On 07-May-26	9.49	Put	Bond Future	253	0	0	0	0.00
07/01/2026	2037 On 07-May-26	9.00	Put	Bond Future	709	1	1	1	0.00
07/01/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
07/01/2026	2037 On 07-May-26	10.95	Put	Bond Future	17	0	0	0	0.00
07/01/2026	2037 On 07-May-26	11.32	Put	Bond Future	6	0	0	0	0.00
07/01/2026	2037 On 06-August-26			Bond Future	8.76	98.8975	98.5447	98.8975	2,539.00
07/01/2026	2037 On 06-August-26	11.71	Call	Bond Future	17380	18	17	18	0.00
07/01/2026	2037 On 06-August-26	11.30	Call	Bond Future	15268	16	15	16	0.00
07/01/2026	2037 On 06-August-26	10.70	Call	Bond Future	12075	12	12	12	0.00
07/01/2026	2037 On 06-August-26	10.02	Call	Bond Future	8329	9	8	9	2,541.00
07/01/2026	2037 On 06-August-26	10.70	Put	Bond Future	145	0	0	0	2,541.00
07/01/2026	2037 On 06-August-26	10.02	Put	Bond Future	337	0	0	0	0.00
07/01/2026	2037 On 06-August-26	11.30	Put	Bond Future	55	0	0	0	2,541.00
07/01/2026	2037 On 06-August-26	11.71	Put	Bond Future	22	0	0	0	0.00
07/01/2026	2037 On 05-November-26			Bond Future	8.81	100.6241	100.2658	100.6241	0.00
07/01/2026	2037 On 05-November-26	10.62	Call	Bond Future	11308	12	11	12	0.00
07/01/2026	2037 On 05-November-26	10.83	Call	Bond Future	12411	13	12	13	0.00
07/01/2026	2037 On 05-November-26	10.23	Call	Bond Future	9250	10	9	10	0.00
07/01/2026	2037 On 05-November-26	9.46	Call	Bond Future	5258	6	5	6	4,490.00
07/01/2026	2037 On 05-November-26	10.23	Put	Bond Future	501	0	1	0	4,490.00
07/01/2026	2037 On 05-November-26	9.46	Put	Bond Future	1120	1	1	1	0.00
07/01/2026	2037 On 05-November-26	10.83	Put	Bond Future	279	0	0	0	4,490.00
07/01/2026	2037 On 05-November-26	10.62	Put	Bond Future	340	0	0	0	0.00
07/01/2026	2037 On 04-February-27			Bond Future	8.88	98.1101	97.7464	98.1101	0.00
07/01/2026	2037 On 04-February-27	9.51	Call	Bond Future	5444	6	5	6	0.00
07/01/2026	2037 On 04-February-27	9.51	Put	Bond Future	1488	1	1	1	0.00
07/01/2026	2038 On 05-February-26			Bond Future	157.25	157.5200	157.2544	157.5200	2,880.00
07/01/2026	2038 On 05-February-26	143.20	Call	Bond Future	14054	14	14	14	0.00
07/01/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2038 On 07-May-26			Bond Future	160.09	160.3649	160.0948	160.3649	440.00
07/01/2026	2038 On 07-May-26	144.53	Call	Bond Future	15565	16	16	16	0.00
07/01/2026	2038 On 07-May-26	144.53	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
07/01/2026	2038 On 06-August-26			Bond Future	160.84	161.1173	160.8429	161.1173	0.00
07/01/2026	2038 On 06-August-26	144.72	Call	Bond Future	16123	16	16	16	0.00
07/01/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2038 On 05-November-26			Bond Future	163.69	163.9692	163.6910	163.9692	0.00
07/01/2026	2038 On 05-November-26	146.31	Call	Bond Future	17381	18	17	18	0.00
07/01/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2038 On 04-February-27			Bond Future	164.35	164.6272	164.3455	164.6272	0.00
07/01/2026	2038 On 04-February-27	153.83	Call	Bond Future	10515	11	11	11	0.00
07/01/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2040 On 05-February-26			Bond Future	9.03	100.2843	99.9815	100.2843	79,764.00
07/01/2026	2040 On 05-February-26	11.49	Call	Bond Future	16861	17	17	17	0.00
07/01/2026	2040 On 05-February-26	11.82	Call	Bond Future	18803	19	19	19	475.00
07/01/2026	2040 On 05-February-26	13.23	Call	Bond Future	26375	27	26	27	0.00
07/01/2026	2040 On 05-February-26	11.15	Call	Bond Future	14788	15	15	15	0.00
07/01/2026	2040 On 05-February-26	10.35	Call	Bond Future	9598	10	10	10	680.00
07/01/2026	2040 On 05-February-26	10.75	Call	Bond Future	12249	13	12	13	0.00
07/01/2026	2040 On 05-February-26	9.80	Call	Bond Future	5766	6	6	6	14,000.00
07/01/2026	2040 On 05-February-26	10.24	Call	Bond Future	8849	9	9	9	0.00
07/01/2026	2040 On 05-February-26	9.05	Call	Bond Future	835	1	1	1	13,500.00
07/01/2026	2040 On 05-February-26	9.20	Call	Bond Future	1614	2	2	2	14,000.00
07/01/2026	2040 On 05-February-26	9.40	Call	Bond Future	2915	3	3	3	0.00
07/01/2026	2040 On 05-February-26	9.40	Put	Bond Future	101	0	0	0	13,500.00
07/01/2026	2040 On 05-February-26	9.05	Put	Bond Future	705	1	1	1	0.00
07/01/2026	2040 On 05-February-26	9.20	Put	Bond Future	321	0	0	0	0.00
07/01/2026	2040 On 05-February-26	10.24	Put	Bond Future	1	0	0	0	14,000.00
07/01/2026	2040 On 05-February-26	9.80	Put	Bond Future	9	0	0	0	0.00
07/01/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	8,180.00
07/01/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	680.00
07/01/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
07/01/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2040 On 07-May-26			Bond Future	9.09	102.0708	101.7628	102.0708	11,000.00
07/01/2026	2040 On 07-May-26	11.67	Call	Bond Future	17346	18	17	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
07/01/2026	2040 On 07-May-26	12.53	Call	Bond Future	22142	22	22	22	0.00
07/01/2026	2040 On 07-May-26	12.03	Call	Bond Future	19404	20	19	20	0.00
07/01/2026	2040 On 07-May-26	11.12	Call	Bond Future	14066	14	14	14	0.00
07/01/2026	2040 On 07-May-26	12.22	Call	Bond Future	20461	21	20	21	0.00
07/01/2026	2040 On 07-May-26	11.72	Call	Bond Future	17636	18	18	18	0.00
07/01/2026	2040 On 07-May-26	10.70	Call	Bond Future	11444	12	11	12	1,460.00
07/01/2026	2040 On 07-May-26	11.72	Put	Bond Future	8	0	0	0	1,460.00
07/01/2026	2040 On 07-May-26	10.70	Put	Bond Future	77	0	0	0	0.00
07/01/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
07/01/2026	2040 On 07-May-26	12.03	Put	Bond Future	3	0	0	0	0.00
07/01/2026	2040 On 07-May-26	11.12	Put	Bond Future	39	0	0	0	0.00
07/01/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2040 On 07-May-26	11.67	Put	Bond Future	9	0	0	0	0.00
07/01/2026	2040 On 06-August-26			Bond Future	9.16	99.4099	99.0967	99.4099	7,265.00
07/01/2026	2040 On 06-August-26	12.19	Call	Bond Future	19688	20	20	20	0.00
07/01/2026	2040 On 06-August-26	12.19	Put	Bond Future	25	0	0	0	0.00
07/01/2026	2040 On 05-November-26			Bond Future	9.22	101.1455	100.8274	101.1455	0.00
07/01/2026	2040 On 05-November-26	11.06	Call	Bond Future	12877	13	13	13	0.00
07/01/2026	2040 On 05-November-26	11.27	Call	Bond Future	14090	14	14	14	0.00
07/01/2026	2040 On 05-November-26	10.67	Call	Bond Future	10600	11	11	11	0.00
07/01/2026	2040 On 05-November-26	9.91	Call	Bond Future	6175	6	6	6	2,300.00
07/01/2026	2040 On 05-November-26	10.67	Put	Bond Future	546	1	1	1	2,300.00
07/01/2026	2040 On 05-November-26	9.91	Put	Bond Future	1188	1	1	1	0.00
07/01/2026	2040 On 05-November-26	11.27	Put	Bond Future	311	0	0	0	2,300.00
07/01/2026	2040 On 05-November-26	11.06	Put	Bond Future	376	0	0	0	0.00
07/01/2026	2040 On 04-February-27			Bond Future	9.29	98.3898	98.0671	98.3898	0.00
07/01/2026	2040 On 04-February-27	9.93	Call	Bond Future	6214	6	6	6	0.00
07/01/2026	2040 On 04-February-27	9.93	Put	Bond Future	1664	2	2	2	0.00
07/01/2026	2043 On 05-February-26			Bond Future	122.52	122.5358	122.5165	122.5358	0.00
07/01/2026	2043 On 05-February-26	109.66	Call	Bond Future	12856	13	13	13	0.00
07/01/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2043 On 07-May-26			Bond Future	124.73	124.7489	124.7295	124.7489	0.00
07/01/2026	2043 On 07-May-26	111.70	Call	Bond Future	13030	13	13	13	0.00
07/01/2026	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
07/01/2026	2043 On 06-August-26			Bond Future	124.18	124.1951	124.1757	124.1951	0.00
07/01/2026	2043 On 06-August-26	110.88	Call	Bond Future	13297	13	13	13	0.00
07/01/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
07/01/2026	2043 On 05-November-26			Bond Future	126.37	126.3929	126.3740	126.3929	0.00
07/01/2026	2043 On 05-November-26	112.84	Call	Bond Future	13539	14	14	14	0.00
07/01/2026	2043 On 05-November-26	112.84	Put	Bond Future	5	0	0	0	0.00
07/01/2026	2043 On 04-February-27			Bond Future	125.71	125.7288	125.7108	125.7288	0.00
07/01/2026	2043 On 04-February-27	117.63	Call	Bond Future	8297	8	8	8	0.00
07/01/2026	2043 On 04-February-27	117.63	Put	Bond Future	217	0	0	0	0.00
07/01/2026	2044 On 05-February-26			Bond Future	9.26	96.1057	95.8243	96.1057	55,804.00
07/01/2026	2044 On 05-February-26	11.56	Call	Bond Future	16672	17	17	17	0.00
07/01/2026	2044 On 05-February-26	11.50	Call	Bond Future	16297	17	16	17	0.00
07/01/2026	2044 On 05-February-26	11.45	Call	Bond Future	15982	16	16	16	0.00
07/01/2026	2044 On 05-February-26	11.25	Call	Bond Future	14703	15	15	15	0.00
07/01/2026	2044 On 05-February-26	10.90	Call	Bond Future	12385	13	12	13	9,000.00
07/01/2026	2044 On 05-February-26	10.07	Call	Bond Future	6461	7	6	7	9,000.00
07/01/2026	2044 On 05-February-26	10.00	Call	Bond Future	5935	6	6	6	0.00
07/01/2026	2044 On 05-February-26	10.00	Put	Bond Future	11	0	0	0	0.00
07/01/2026	2044 On 05-February-26	10.07	Put	Bond Future	7	0	0	0	0.00
07/01/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	4,500.00
07/01/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	9,000.00
07/01/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	4,500.00
07/01/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2044 On 07-May-26			Bond Future	9.32	97.8177	97.5316	97.8177	65,342.00
07/01/2026	2044 On 07-May-26	11.80	Call	Bond Future	17595	18	18	18	0.00
07/01/2026	2044 On 07-May-26	10.00	Call	Bond Future	5848	6	6	6	0.00
07/01/2026	2044 On 07-May-26		Call	Bond Future	1256.48	1.3663	1.2565	1.3663	0.00
07/01/2026	2044 On 07-May-26		Put	Bond Future	3724.88	3.5486	3.7249	3.5486	0.00
07/01/2026	2044 On 07-May-26	10.00	Put	Bond Future	450	0	0	0	15,000.00
07/01/2026	2044 On 07-May-26	11.80	Put	Bond Future	15	0	0	0	0.00
07/01/2026	2044 On 06-August-26			Bond Future	9.38	95.2051	94.9142	95.2051	7,681.00
07/01/2026	2044 On 06-August-26	12.42	Call	Bond Future	20615	21	21	21	0.00
07/01/2026	2044 On 06-August-26	12.42	Put	Bond Future	31	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
07/01/2026	2044 On 05-November-26			Bond Future	9.44	96.8671	96.5718	96.8671	0.00
07/01/2026	2044 On 05-November-26	11.34	Call	Bond Future	14064	14	14	14	0.00
07/01/2026	2044 On 05-November-26	11.34	Put	Bond Future	465	0	0	0	0.00
07/01/2026	2044 On 04-February-27			Bond Future	9.51	94.1626	93.8629	94.1626	0.00
07/01/2026	2044 On 04-February-27	10.18	Call	Bond Future	6846	7	7	7	0.00
07/01/2026	2044 On 04-February-27	10.18	Put	Bond Future	1752	2	2	2	0.00
07/01/2026	2046 On 05-February-26			Bond Future	140.99	141.3268	140.9923	141.3268	12,410.00
07/01/2026	2046 On 05-February-26	121.65	Call	Bond Future	19342	20	19	20	0.00
07/01/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2046 On 07-May-26			Bond Future	141.25	141.5928	141.2528	141.5928	5,789.00
07/01/2026	2046 On 07-May-26	124.95	Call	Bond Future	16303	17	16	17	0.00
07/01/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2046 On 06-August-26			Bond Future	143.85	144.1929	143.8471	144.1929	0.00
07/01/2026	2046 On 06-August-26	122.38	Call	Bond Future	21467	22	21	22	0.00
07/01/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2046 On 05-November-26			Bond Future	144.07	144.4245	144.0735	144.4245	0.00
07/01/2026	2046 On 05-November-26	125.48	Call	Bond Future	18594	19	19	19	0.00
07/01/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2046 On 04-February-27			Bond Future	146.60	146.9605	146.6046	146.9605	0.00
07/01/2026	2046 On 04-February-27	131.09	Call	Bond Future	15515	16	16	16	0.00
07/01/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2050 On 05-February-26			Bond Future	142.02	142.4037	142.0183	142.4037	11,546.00
07/01/2026	2050 On 05-February-26	122.82	Call	Bond Future	19198	20	19	20	0.00
07/01/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2050 On 07-May-26			Bond Future	144.58	144.9757	144.5836	144.9757	4,988.00
07/01/2026	2050 On 07-May-26	124.07	Call	Bond Future	20514	21	21	21	0.00
07/01/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2050 On 06-August-26			Bond Future	144.80	145.1961	144.7974	145.1961	0.00
07/01/2026	2050 On 06-August-26	123.27	Call	Bond Future	21527	22	22	22	0.00
07/01/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2050 On 05-November-26			Bond Future	147.36	147.7662	147.3613	147.7662	0.00
07/01/2026	2050 On 05-November-26	123.84	Call	Bond Future	23521	24	24	24	0.00
07/01/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
07/01/2026	2050 On 04-February-27			Bond Future	147.47	147.8848	147.4742	147.8848	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
07/01/2026	2050 On 04-February-27	132.39	Call	Bond Future	15084	15	15	15	0.00
07/01/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
07/01/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	AL37 On 05-February-26			Index Future	1268.64	1269.6370	1268.6420	1269.6370	0.00
07/01/2026	AL37 On 07-May-26			Index Future	1291.25	1292.2570	1291.2450	1292.2570	0.00
07/01/2026	AL37 On 06-August-26			Index Future	1314.40	1315.4310	1314.4020	1315.4310	0.00
07/01/2026	AL37 On 05-November-26			Index Future	1337.64	1338.6870	1337.6430	1338.6870	0.00
07/01/2026	AL37 On 04-February-27			Index Future	1360.87	1361.9260	1360.8680	1361.9260	0.00
07/01/2026	AL7T On 05-February-26			Index Future	1633.06	1637.5040	1633.0620	1637.5040	0.00
07/01/2026	AL7T On 07-May-26			Index Future	1662.16	1666.6780	1662.1580	1666.6780	0.00
07/01/2026	AL7T On 06-August-26			Index Future	1691.97	1696.5660	1691.9670	1696.5660	0.00
07/01/2026	AL7T On 05-November-26			Index Future	1721.88	1726.5610	1721.8830	1726.5610	0.00
07/01/2026	AL7T On 04-February-27			Index Future	1751.78	1756.5330	1751.7790	1756.5330	0.00
07/01/2026	ALBI On 05-February-26			Index Future	1375.11	1378.2450	1375.1070	1378.2450	79.00
07/01/2026	ALBI On 07-May-26			Index Future	1399.61	1402.8010	1399.6070	1402.8010	0.00
07/01/2026	ALBI On 06-August-26			Index Future	1424.71	1427.9570	1424.7070	1427.9570	0.00
07/01/2026	ALBI On 05-November-26			Index Future	1449.90	1453.2020	1449.8980	1453.2020	0.00
07/01/2026	ALBI On 04-February-27			Index Future	1475.07	1478.4290	1475.0720	1478.4290	0.00
07/01/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	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
07/01/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/01/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/01/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	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
07/01/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	ES33 On 05-February-26			Bond Future	8.75	96.4175	96.2167	96.4175	0.00
07/01/2026	ES33 On 05-February-26	11.49	Call	Bond Future	13021	13	13	13	0.00
07/01/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
07/01/2026	ES33 On 07-May-26			Bond Future	8.82	94.3657	94.1616	94.3657	0.00
07/01/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13281	13	13	13	0.00
07/01/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
07/01/2026	ES33 On 06-August-26			Bond Future	8.88	96.0984	95.8908	96.0984	0.00
07/01/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14022	14	14	14	0.00
07/01/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
07/01/2026	ES33 On 05-November-26			Bond Future	8.96	94.0069	93.7964	94.0069	0.00
07/01/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8468	9	8	9	0.00
07/01/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
07/01/2026	ES33 On 04-February-27			Bond Future	9.05	95.6557	95.4423	95.6557	0.00
07/01/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2946	3	3	3	0.00
07/01/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
07/01/2026	ES42 On 05-February-26			Bond Future	9.47	94.8335	94.5374	94.8335	0.00
07/01/2026	ES42 On 05-February-26	11.85	Call	Bond Future	15938	16	16	16	0.00
07/01/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
07/01/2026	ES42 On 07-May-26			Bond Future	9.54	92.2819	91.9807	92.2819	0.00
07/01/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17339	18	17	18	0.00
07/01/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
07/01/2026	ES42 On 06-August-26			Bond Future	9.60	93.9761	93.6696	93.9761	0.00
07/01/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19195	20	19	20	0.00
07/01/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
07/01/2026	ES42 On 05-November-26			Bond Future	9.67	91.3754	91.0642	91.3754	0.00
07/01/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13099	13	13	13	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
07/01/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
07/01/2026	ES42 On 04-February-27			Bond Future	9.75	92.9764	92.6605	92.9764	0.00
07/01/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3801	4	4	4	0.00
07/01/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
07/01/2026	GOVI On 05-February-26			GOVI	1349.56	1352.5980	1349.5640	1352.5980	605.00
07/01/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	1995640	203	200	203	0.00
07/01/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
07/01/2026	GOVI On 07-May-26			GOVI	1373.61	1376.6960	1373.6090	1376.6960	42.00
07/01/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1966090	200	197	200	0.00
07/01/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
07/01/2026	GOVI On 06-August-26			GOVI	1398.24	1401.3840	1398.2440	1401.3840	0.00
07/01/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2092440	212	209	212	0.00
07/01/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
07/01/2026	GOVI On 05-November-26			GOVI	1422.97	1426.1600	1422.9670	1426.1600	0.00
07/01/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1459670	149	146	149	0.00
07/01/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
07/01/2026	GOVI On 04-February-27			GOVI	1447.67	1450.9180	1447.6730	1450.9180	0.00
07/01/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	786730	82	79	82	0.00
07/01/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
07/01/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2026	I258 On 05-February-26			Bond Future	128.93	128.9461	128.9254	128.9461	0.00
07/01/2026	I258 On 05-February-26	111.65	Call	Bond Future	17275	17	17	17	0.00
07/01/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
07/01/2026	I258 On 07-May-26			Bond Future	131.25	131.2749	131.2541	131.2749	0.00
07/01/2026	I258 On 07-May-26	113.73	Call	Bond Future	17524	18	18	18	0.00
07/01/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
07/01/2026	I258 On 06-August-26			Bond Future	130.82	130.8410	130.8205	130.8410	0.00
07/01/2026	I258 On 06-August-26	112.95	Call	Bond Future	17876	18	18	18	0.00
07/01/2026	I258 On 06-August-26	112.95	Put	Bond Future	5	0	0	0	0.00
07/01/2026	I258 On 05-November-26			Bond Future	133.14	133.1565	133.1363	133.1565	0.00
07/01/2026	I258 On 05-November-26	114.95	Call	Bond Future	18211	18	18	18	0.00
07/01/2026	I258 On 05-November-26	114.95	Put	Bond Future	24	0	0	0	0.00
07/01/2026	I258 On 04-February-27			Bond Future	132.59	132.6112	132.5920	132.6112	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
07/01/2026	I258 On 04-February-27	118.90	Call	Bond Future	13957	14	14	14	0.00
07/01/2026	I258 On 04-February-27	118.90	Put	Bond Future	265	0	0	0	0.00
07/01/2026	IGOV On 05-February-26			Index Future	433.47	433.9540	433.4660	433.9540	242.00
07/01/2026	IGOV On 07-May-26			Index Future	441.30	441.7930	441.2960	441.7930	8.00
07/01/2026	IGOV On 06-August-26			Index Future	449.32	449.8200	449.3150	449.8200	0.00
07/01/2026	IGOV On 05-November-26			Index Future	457.36	457.8760	457.3620	457.8760	0.00
07/01/2026	IGOV On 04-February-27			Index Future	465.41	465.9260	465.4050	465.9260	0.00
07/01/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/01/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/01/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/01/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/01/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/01/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/01/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/01/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/01/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/01/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/01/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/01/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/01/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/01/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
07/01/2026	R033 On 05-February-26			Bond Future	7.87	115.2005	115.0899	115.2005	13,083.00
07/01/2026	R033 On 05-February-26	10.49	Call	Bond Future	13880	14	14	14	0.00
07/01/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R033 On 07-May-26			Bond Future	7.90	112.2106	112.0983	112.2106	0.00
07/01/2026	R033 On 07-May-26	10.38	Call	Bond Future	12863	13	13	13	0.00
07/01/2026	R033 On 07-May-26	10.38	Put	Bond Future	53	0	0	0	0.00
07/01/2026	R033 On 06-August-26			Bond Future	7.94	114.2439	114.1300	114.2439	0.00
07/01/2026	R033 On 06-August-26	10.25	Call	Bond Future	11989	12	12	12	0.00
07/01/2026	R033 On 06-August-26	10.25	Put	Bond Future	313	0	0	0	0.00
07/01/2026	R033 On 05-November-26			Bond Future	7.98	111.1992	111.0840	111.1992	0.00
07/01/2026	R033 On 05-November-26	9.33	Call	Bond Future	7704	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
07/01/2026	R033 On 05-November-26	9.33	Put	Bond Future	897	1	1	1	0.00
07/01/2026	R033 On 04-February-27			Bond Future	8.03	113.1241	113.0079	113.1241	0.00
07/01/2026	R033 On 04-February-27	8.65	Call	Bond Future	5075	5	5	5	0.00
07/01/2026	R033 On 04-February-27	8.65	Put	Bond Future	1998	2	2	2	0.00
07/01/2026	R035 On 05-February-26			Bond Future	8.25	108.1404	107.8885	108.1404	83,367.00
07/01/2026	R035 On 05-February-26	10.79	Call	Bond Future	14794	15	15	15	0.00
07/01/2026	R035 On 05-February-26	9.25	Call	Bond Future	6168	6	6	6	0.00
07/01/2026	R035 On 05-February-26	10.44	Call	Bond Future	12925	13	13	13	2,000.00
07/01/2026	R035 On 05-February-26	10.94	Call	Bond Future	15579	16	16	16	2,000.00
07/01/2026	R035 On 05-February-26	12.44	Call	Bond Future	22948	23	23	23	0.00
07/01/2026	R035 On 05-February-26	10.17	Call	Bond Future	11447	12	11	12	250.00
07/01/2026	R035 On 05-February-26	10.67	Call	Bond Future	14159	14	14	14	0.00
07/01/2026	R035 On 05-February-26	11.00	Call	Bond Future	15891	16	16	16	0.00
07/01/2026	R035 On 05-February-26	11.17	Call	Bond Future	16766	17	17	17	0.00
07/01/2026	R035 On 05-February-26	8.45	Call	Bond Future	1458	2	1	2	0.00
07/01/2026	R035 On 05-February-26	8.85	Call	Bond Future	3764	4	4	4	0.00
07/01/2026	R035 On 05-February-26	8.64	Call	Bond Future	2511	3	3	3	350.00
07/01/2026	R035 On 05-February-26	9.64	Call	Bond Future	8452	9	8	9	0.00
07/01/2026	R035 On 05-February-26	9.14	Call	Bond Future	5512	6	6	6	0.00
07/01/2026	R035 On 05-February-26	9.14	Put	Bond Future	2	0	0	0	350.00
07/01/2026	R035 On 05-February-26	8.64	Put	Bond Future	65	0	0	0	0.00
07/01/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	350.00
07/01/2026	R035 On 05-February-26	8.45	Put	Bond Future	209	0	0	0	16,000.00
07/01/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
07/01/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
07/01/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
07/01/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R035 On 05-February-26	9.25	Put	Bond Future	1	0	0	0	16,000.00
07/01/2026	R035 On 05-February-26	8.85	Put	Bond Future	17	0	0	0	0.00
07/01/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R035 On 07-May-26			Bond Future	8.30	105.5660	105.3097	105.5660	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
07/01/2026	R035 On 07-May-26	10.86	Call	Bond Future	14654	15	15	15	0.00
07/01/2026	R035 On 07-May-26	10.16	Call	Bond Future	10964	11	11	11	0.00
07/01/2026	R035 On 07-May-26	9.66	Call	Bond Future	8231	8	8	8	200.00
07/01/2026	R035 On 07-May-26	10.71	Call	Bond Future	13878	14	14	14	0.00
07/01/2026	R035 On 07-May-26	10.21	Call	Bond Future	11233	11	11	11	0.00
07/01/2026	R035 On 07-May-26	9.64	Call	Bond Future	8121	8	8	8	250.00
07/01/2026	R035 On 07-May-26	9.71	Call	Bond Future	8507	9	9	9	350.00
07/01/2026	R035 On 07-May-26	10.64	Call	Bond Future	13513	14	14	14	0.00
07/01/2026	R035 On 07-May-26	10.14	Call	Bond Future	10856	11	11	11	0.00
07/01/2026	R035 On 07-May-26	10.66	Call	Bond Future	13618	14	14	14	0.00
07/01/2026	R035 On 07-May-26	8.79	Call	Bond Future	3495	4	3	4	1,000.00
07/01/2026	R035 On 07-May-26	9.20	Call	Bond Future	5690	6	6	6	0.00
07/01/2026	R035 On 07-May-26	8.29	Call	Bond Future	1266	1	1	1	1,000.00
07/01/2026	R035 On 07-May-26	8.79	Put	Bond Future	437	0	0	0	0.00
07/01/2026	R035 On 07-May-26	9.20	Put	Bond Future	185	0	0	0	1,000.00
07/01/2026	R035 On 07-May-26	8.29	Put	Bond Future	1299	1	1	1	0.00
07/01/2026	R035 On 07-May-26	10.66	Put	Bond Future	9	0	0	0	200.00
07/01/2026	R035 On 07-May-26	10.14	Put	Bond Future	28	0	0	0	250.00
07/01/2026	R035 On 07-May-26	9.64	Put	Bond Future	76	0	0	0	0.00
07/01/2026	R035 On 07-May-26	10.64	Put	Bond Future	9	0	0	0	250.00
07/01/2026	R035 On 07-May-26	10.21	Put	Bond Future	25	0	0	0	350.00
07/01/2026	R035 On 07-May-26	9.71	Put	Bond Future	66	0	0	0	0.00
07/01/2026	R035 On 07-May-26	10.71	Put	Bond Future	7	0	0	0	350.00
07/01/2026	R035 On 07-May-26	10.16	Put	Bond Future	27	0	0	0	200.00
07/01/2026	R035 On 07-May-26	9.66	Put	Bond Future	73	0	0	0	0.00
07/01/2026	R035 On 07-May-26	10.86	Put	Bond Future	4	0	0	0	0.00
07/01/2026	R035 On 06-August-26			Bond Future	8.34	107.4791	107.2185	107.4791	56.00
07/01/2026	R035 On 06-August-26	11.06	Call	Bond Future	15163	15	15	15	0.00
07/01/2026	R035 On 06-August-26	9.72	Call	Bond Future	8325	9	8	9	0.00
07/01/2026	R035 On 06-August-26	10.22	Call	Bond Future	10924	11	11	11	0.00
07/01/2026	R035 On 06-August-26	9.22	Call	Bond Future	5745	6	6	6	250.00
07/01/2026	R035 On 06-August-26	9.13	Call	Bond Future	5291	6	5	6	200.00
07/01/2026	R035 On 06-August-26	10.13	Call	Bond Future	10458	11	10	11	0.00
07/01/2026	R035 On 06-August-26	9.63	Call	Bond Future	7857	8	8	8	0.00
07/01/2026	R035 On 06-August-26	8.29	Call	Bond Future	1594	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
07/01/2026	R035 On 06-August-26	8.79	Call	Bond Future	3639	4	4	4	1,000.00
07/01/2026	R035 On 06-August-26	9.39	Call	Bond Future	6615	7	7	7	0.00
07/01/2026	R035 On 06-August-26	9.71	Call	Bond Future	8273	9	8	9	0.00
07/01/2026	R035 On 06-August-26	9.21	Call	Bond Future	5694	6	6	6	0.00
07/01/2026	R035 On 06-August-26	8.71	Call	Bond Future	3273	3	3	3	350.00
07/01/2026	R035 On 06-August-26	9.21	Put	Bond Future	492	0	0	0	350.00
07/01/2026	R035 On 06-August-26	8.71	Put	Bond Future	1006	1	1	1	0.00
07/01/2026	R035 On 06-August-26	9.71	Put	Bond Future	247	0	0	0	350.00
07/01/2026	R035 On 06-August-26	9.39	Put	Bond Future	384	0	0	0	1,000.00
07/01/2026	R035 On 06-August-26	8.79	Put	Bond Future	895	1	1	1	0.00
07/01/2026	R035 On 06-August-26	8.29	Put	Bond Future	1880	2	2	2	0.00
07/01/2026	R035 On 06-August-26	9.63	Put	Bond Future	276	0	0	0	200.00
07/01/2026	R035 On 06-August-26	9.13	Put	Bond Future	551	1	1	1	0.00
07/01/2026	R035 On 06-August-26	10.13	Put	Bond Future	141	0	0	0	200.00
07/01/2026	R035 On 06-August-26	10.22	Put	Bond Future	126	0	0	0	250.00
07/01/2026	R035 On 06-August-26	9.72	Put	Bond Future	243	0	0	0	250.00
07/01/2026	R035 On 06-August-26	9.22	Put	Bond Future	485	0	0	0	0.00
07/01/2026	R035 On 06-August-26	11.06	Put	Bond Future	25	0	0	0	0.00
07/01/2026	R035 On 05-November-26			Bond Future	8.39	104.8570	104.5926	104.8570	0.00
07/01/2026	R035 On 05-November-26	10.03	Call	Bond Future	9602	10	10	10	0.00
07/01/2026	R035 On 05-November-26	9.80	Call	Bond Future	8462	9	8	9	0.00
07/01/2026	R035 On 05-November-26	9.30	Call	Bond Future	6024	6	6	6	0.00
07/01/2026	R035 On 05-November-26	8.80	Call	Bond Future	3736	4	4	4	200.00
07/01/2026	R035 On 05-November-26	9.30	Put	Bond Future	726	1	1	1	200.00
07/01/2026	R035 On 05-November-26	8.80	Put	Bond Future	1297	1	1	1	0.00
07/01/2026	R035 On 05-November-26	9.80	Put	Bond Future	411	0	0	0	200.00
07/01/2026	R035 On 05-November-26	10.03	Put	Bond Future	318	0	0	0	0.00
07/01/2026	R035 On 04-February-27			Bond Future	8.45	106.6731	106.4051	106.6731	0.00
07/01/2026	R035 On 04-February-27	9.02	Call	Bond Future	4521	5	5	5	0.00
07/01/2026	R035 On 04-February-27	9.02	Put	Bond Future	1261	1	1	1	0.00
07/01/2026	R038 On 05-February-26			Bond Future	8.79	119.7311	119.3328	119.7311	3,763.00
07/01/2026	R038 On 05-February-26	11.44	Call	Bond Future	19048	19	19	19	0.00
07/01/2026	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R038 On 07-May-26			Bond Future	8.84	116.3808	115.9757	116.3808	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
07/01/2026	R038 On 07-May-26	11.40	Call	Bond Future	18134	19	18	19	0.00
07/01/2026	R038 On 07-May-26	11.40	Put	Bond Future	8	0	0	0	0.00
07/01/2026	R038 On 06-August-26			Bond Future	8.90	118.4896	118.0775	118.4896	0.00
07/01/2026	R038 On 06-August-26	11.77	Call	Bond Future	19753	20	20	20	0.00
07/01/2026	R038 On 06-August-26	11.77	Put	Bond Future	33	0	0	0	0.00
07/01/2026	R038 On 05-November-26			Bond Future	8.97	115.0780	114.6595	115.0780	0.00
07/01/2026	R038 On 05-November-26	10.72	Call	Bond Future	12804	13	13	13	0.00
07/01/2026	R038 On 05-November-26	10.72	Put	Bond Future	350	0	0	0	0.00
07/01/2026	R038 On 04-February-27			Bond Future	9.04	117.0697	116.6451	117.0697	0.00
07/01/2026	R038 On 04-February-27	9.60	Call	Bond Future	6007	6	6	6	0.00
07/01/2026	R038 On 04-February-27	9.60	Put	Bond Future	1887	2	2	2	0.00
07/01/2026	R053 On 05-February-26			Bond Future	9.04	130.7566	130.2788	130.7566	34,001.00
07/01/2026	R053 On 05-February-26	11.49	Call	Bond Future	24945	25	25	25	0.00
07/01/2026	R053 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R053 On 07-May-26			Bond Future	9.08	127.2257	126.7397	127.2257	24,035.00
07/01/2026	R053 On 07-May-26	11.69	Call	Bond Future	25979	26	26	26	0.00
07/01/2026	R053 On 07-May-26	11.69	Put	Bond Future	14	0	0	0	0.00
07/01/2026	R053 On 06-August-26			Bond Future	9.13	129.5311	129.0367	129.5311	0.00
07/01/2026	R053 On 06-August-26	12.28	Call	Bond Future	29961	30	30	30	0.00
07/01/2026	R053 On 06-August-26	12.28	Put	Bond Future	36	0	0	0	0.00
07/01/2026	R053 On 05-November-26			Bond Future	9.18	125.9342	125.4321	125.9342	0.00
07/01/2026	R053 On 05-November-26	11.21	Call	Bond Future	21223	22	21	22	0.00
07/01/2026	R053 On 05-November-26	11.21	Put	Bond Future	566	1	1	1	0.00
07/01/2026	R053 On 04-February-27			Bond Future	9.24	128.1141	127.6043	128.1141	0.00
07/01/2026	R053 On 04-February-27	9.99	Call	Bond Future	10571	11	11	11	0.00
07/01/2026	R053 On 04-February-27	9.99	Put	Bond Future	2240	2	2	2	0.00
07/01/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
07/01/2026	R186 On 05-February-26	8.43	Call	Bond Future	44	0	0	0	0.00
07/01/2026	R186 On 05-February-26	8.43	Put	Bond Future	44	0	0	0	0.00
07/01/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
07/01/2026	R186 On 07-May-26	8.69	Call	Bond Future	90	0	0	0	0.00
07/01/2026	R186 On 07-May-26	8.69	Put	Bond Future	90	0	0	0	0.00
07/01/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
07/01/2026	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
07/01/2026	R186 On 06-August-26	8.57	Put	Bond Future	82	0	0	0	0.00
07/01/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
07/01/2026	R186 On 05-November-26	8.12	Call	Bond Future	48	0	0	0	0.00
07/01/2026	R186 On 05-November-26	8.12	Put	Bond Future	48	0	0	0	0.00
07/01/2026	R202 On 05-February-26			Bond Future	293.51	293.5562	293.5133	293.5562	565.00
07/01/2026	R202 On 05-February-26	277.82	Call	Bond Future	15693	16	16	16	0.00
07/01/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R202 On 07-May-26			Bond Future	298.82	298.8582	298.8152	298.8582	460.00
07/01/2026	R202 On 07-May-26	277.55	Call	Bond Future	21265	21	21	21	0.00
07/01/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R202 On 06-August-26			Bond Future	298.91	298.9478	298.9051	298.9478	0.00
07/01/2026	R202 On 06-August-26	278.86	Call	Bond Future	20045	20	20	20	0.00
07/01/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R202 On 05-November-26			Bond Future	304.20	304.2395	304.1981	304.2395	0.00
07/01/2026	R202 On 05-November-26	280.46	Call	Bond Future	23738	24	24	24	0.00
07/01/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R202 On 04-February-27			Bond Future	304.07	304.1051	304.0656	304.1051	0.00
07/01/2026	R202 On 04-February-27	294.73	Call	Bond Future	9336	9	9	9	0.00
07/01/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R209 On 05-February-26			Bond Future	8.44	87.7607	87.5236	87.7607	34,901.00
07/01/2026	R209 On 05-February-26	10.93	Call	Bond Future	13512	14	14	14	0.00
07/01/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R209 On 07-May-26			Bond Future	8.49	86.1734	85.9323	86.1734	6,551.00
07/01/2026	R209 On 07-May-26	11.07	Call	Bond Future	13767	14	14	14	0.00
07/01/2026	R209 On 07-May-26	11.07	Put	Bond Future	5	0	0	0	0.00
07/01/2026	R209 On 06-August-26			Bond Future	8.53	87.7350	87.4898	87.7350	3,673.00
07/01/2026	R209 On 06-August-26	11.39	Call	Bond Future	14844	15	15	15	0.00
07/01/2026	R209 On 06-August-26	11.39	Put	Bond Future	20	0	0	0	0.00
07/01/2026	R209 On 05-November-26			Bond Future	8.58	86.1175	85.8686	86.1175	0.00
07/01/2026	R209 On 05-November-26	10.32	Call	Bond Future	9571	10	10	10	0.00
07/01/2026	R209 On 05-November-26	10.32	Put	Bond Future	289	0	0	0	0.00
07/01/2026	R209 On 04-February-27			Bond Future	8.64	87.6090	87.3565	87.6090	0.00
07/01/2026	R209 On 04-February-27	9.28	Call	Bond Future	4749	5	5	5	0.00
07/01/2026	R209 On 04-February-27	9.28	Put	Bond Future	1248	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
07/01/2026	R210 On 05-February-26			Bond Future	258.04	258.0776	258.0412	258.0776	534.00
07/01/2026	R210 On 05-February-26	253.10	Call	Bond Future	4941	5	5	5	0.00
07/01/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R210 On 07-May-26			Bond Future	259.24	259.2728	259.2363	259.2728	918.00
07/01/2026	R210 On 07-May-26	255.40	Call	Bond Future	3836	4	4	4	0.00
07/01/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R210 On 06-August-26			Bond Future	264.00	264.0339	263.9977	264.0339	0.00
07/01/2026	R210 On 06-August-26	259.84	Call	Bond Future	4158	4	4	4	0.00
07/01/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R210 On 05-November-26			Bond Future	265.15	265.1895	265.1545	265.1895	0.00
07/01/2026	R210 On 05-November-26	253.33	Call	Bond Future	11824	12	12	12	0.00
07/01/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R210 On 04-February-27			Bond Future	269.81	269.8469	269.8135	269.8469	0.00
07/01/2026	R210 On 04-February-27	266.03	Call	Bond Future	3783	4	4	4	0.00
07/01/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R213 On 05-February-26			Bond Future	7.55	100.9579	100.8575	100.9579	18,735.00
07/01/2026	R213 On 05-February-26	9.89	Call	Bond Future	8987	9	9	9	0.00
07/01/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R213 On 07-May-26			Bond Future	7.57	99.2064	99.1044	99.2064	65,316.00
07/01/2026	R213 On 07-May-26	9.80	Call	Bond Future	8267	8	8	8	0.00
07/01/2026	R213 On 07-May-26	9.80	Put	Bond Future	7	0	0	0	0.00
07/01/2026	R213 On 06-August-26			Bond Future	7.59	101.0042	100.9007	101.0042	0.00
07/01/2026	R213 On 06-August-26	9.69	Call	Bond Future	7535	8	8	8	0.00
07/01/2026	R213 On 06-August-26	9.69	Put	Bond Future	51	0	0	0	0.00
07/01/2026	R213 On 05-November-26			Bond Future	7.62	99.2199	99.1153	99.2199	0.00
07/01/2026	R213 On 05-November-26	8.75	Call	Bond Future	4252	4	4	4	0.00
07/01/2026	R213 On 05-November-26	8.75	Put	Bond Future	326	0	0	0	0.00
07/01/2026	R213 On 04-February-27			Bond Future	7.67	100.9390	100.8334	100.9390	0.00
07/01/2026	R213 On 04-February-27	8.14	Call	Bond Future	2349	2	2	2	0.00
07/01/2026	R213 On 04-February-27	8.14	Put	Bond Future	772	1	1	1	0.00
07/01/2026	R214 On 05-February-26			Bond Future	9.08	82.2534	81.9871	82.2534	11,294.00
07/01/2026	R214 On 05-February-26	11.26	Call	Bond Future	13212	13	13	13	0.00
07/01/2026	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
07/01/2026	R214 On 07-May-26			Bond Future	9.13	80.4222	80.1514	80.4222	30,864.00
07/01/2026	R214 On 07-May-26	11.53	Call	Bond Future	14221	14	14	14	0.00
07/01/2026	R214 On 07-May-26	11.53	Put	Bond Future	13	0	0	0	0.00
07/01/2026	R214 On 06-August-26			Bond Future	9.18	81.8796	81.6042	81.8796	0.00
07/01/2026	R214 On 06-August-26	11.97	Call	Bond Future	16016	16	16	16	0.00
07/01/2026	R214 On 06-August-26	11.97	Put	Bond Future	38	0	0	0	0.00
07/01/2026	R214 On 05-November-26			Bond Future	9.24	80.0145	79.7348	80.0145	0.00
07/01/2026	R214 On 05-November-26	10.97	Call	Bond Future	10753	11	11	11	0.00
07/01/2026	R214 On 05-November-26	10.97	Put	Bond Future	369	0	0	0	0.00
07/01/2026	R214 On 04-February-27			Bond Future	9.31	81.4005	81.1167	81.4005	0.00
07/01/2026	R214 On 04-February-27	9.90	Call	Bond Future	5279	5	5	5	0.00
07/01/2026	R214 On 04-February-27	9.90	Put	Bond Future	1554	1	2	1	0.00
07/01/2026	R248 On 05-February-26			Bond Future	9.21	99.9469	99.5973	99.9469	243,045.00
07/01/2026	R248 On 05-February-26	11.46	Call	Bond Future	17290	18	17	18	0.00
07/01/2026	R248 On 05-February-26	10.00	Call	Bond Future	6728	7	7	7	0.00
07/01/2026	R248 On 05-February-26	10.48	Call	Bond Future	10440	11	10	11	0.00
07/01/2026	R248 On 05-February-26	9.50	Call	Bond Future	2767	3	3	3	0.00
07/01/2026	R248 On 05-February-26	9.65	Call	Bond Future	3926	4	4	4	12,500.00
07/01/2026	R248 On 05-February-26	8.90	Call	Bond Future	88	0	0	0	1,940.00
07/01/2026	R248 On 05-February-26	9.40	Call	Bond Future	2050	2	2	2	1,940.00
07/01/2026	R248 On 05-February-26	9.90	Call	Bond Future	5928	6	6	6	0.00
07/01/2026	R248 On 05-February-26	9.90	Put	Bond Future	25	0	0	0	1,940.00
07/01/2026	R248 On 05-February-26	9.40	Put	Bond Future	381	0	0	0	0.00
07/01/2026	R248 On 05-February-26	8.90	Put	Bond Future	2984	3	3	3	0.00
07/01/2026	R248 On 05-February-26	9.65	Put	Bond Future	100	0	0	0	0.00
07/01/2026	R248 On 05-February-26	10.00	Put	Bond Future	14	0	0	0	0.00
07/01/2026	R248 On 05-February-26	9.50	Put	Bond Future	226	0	0	0	0.00
07/01/2026	R248 On 05-February-26	10.48	Put	Bond Future	1	0	0	0	0.00
07/01/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R248 On 07-May-26			Bond Future	9.26	97.2899	96.9342	97.2899	44,331.00
07/01/2026	R248 On 07-May-26	11.72	Call	Bond Future	18471	19	18	19	0.00
07/01/2026	R248 On 07-May-26	11.72	Put	Bond Future	18	0	0	0	0.00
07/01/2026	R248 On 06-August-26			Bond Future	9.32	99.0530	98.6913	99.0530	0.00
07/01/2026	R248 On 06-August-26	12.37	Call	Bond Future	21876	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
07/01/2026	R248 On 06-August-26	12.37	Put	Bond Future	34	0	0	0	0.00
07/01/2026	R248 On 05-November-26			Bond Future	9.37	96.3471	95.9796	96.3471	0.00
07/01/2026	R248 On 05-November-26	11.31	Call	Bond Future	15211	16	15	16	0.00
07/01/2026	R248 On 05-November-26	11.31	Put	Bond Future	456	0	0	0	0.00
07/01/2026	R248 On 04-February-27			Bond Future	9.44	98.0156	97.6426	98.0156	0.00
07/01/2026	R248 On 04-February-27	10.11	Call	Bond Future	7491	8	7	8	0.00
07/01/2026	R248 On 04-February-27	10.11	Put	Bond Future	1988	2	2	2	0.00
07/01/2026	R2R9 On 05-February-26			Bond Future	8.95	111.0490	110.6581	111.0490	0.00
07/01/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	97668	98	98	98	0.00
07/01/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R2R9 On 07-May-26			Bond Future	9.01	108.0491	107.6516	108.0491	0.00
07/01/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96802	97	97	97	0.00
07/01/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R2R9 On 06-August-26			Bond Future	9.07	110.0070	109.6026	110.0070	0.00
07/01/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96483	97	96	97	0.00
07/01/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R2R9 On 05-November-26			Bond Future	9.13	106.9512	106.5405	106.9512	0.00
07/01/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95570	96	96	96	0.00
07/01/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R2R9 On 04-February-27			Bond Future	9.21	108.8024	108.3855	108.8024	0.00
07/01/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6253	7	6	7	0.00
07/01/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1320	1	1	1	0.00
07/01/2026	R4R2 On 05-February-26			Bond Future	9.16	112.0751	111.7345	112.0751	1,937.00
07/01/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	98459	99	98	99	0.00
07/01/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R4R2 On 07-May-26			Bond Future	9.22	108.9676	108.6210	108.9676	0.00
07/01/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97532	98	98	98	0.00
07/01/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R4R2 On 06-August-26			Bond Future	9.28	110.9421	110.5896	110.9421	0.00
07/01/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97172	98	97	98	0.00
07/01/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
07/01/2026	R4R2 On 05-November-26			Bond Future	9.35	107.7766	107.4188	107.7766	0.00
07/01/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96196	97	96	97	0.00
07/01/2026	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
07/01/2026	R4R2 On 04-February-27			Bond Future	9.42	109.6420	109.2789	109.6420	0.00
07/01/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7093	7	7	7	0.00
07/01/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1423	1	1	1	0.00
07/01/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/01/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00