



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: 06/02/2026 TO: 06/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	2029 On 05-February-26			Bond Future	140.11	140.1100	140.1100	140.1100	0.00
06/02/2026	2029 On 07-May-26			Bond Future	146.93	146.8914	146.9290	146.8914	4,593.00
06/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5109	5	5	5	0.00
06/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2029 On 06-August-26			Bond Future	149.59	149.5465	149.5936	149.5465	0.00
06/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5494	5	5	5	0.00
06/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2029 On 05-November-26			Bond Future	150.73	150.6808	150.7278	150.6808	0.00
06/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3168	3	3	3	0.00
06/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2029 On 04-February-27			Bond Future	153.37	153.3183	153.3673	153.3183	0.00
06/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3647	4	4	4	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
06/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2029 On 06-May-27			Bond Future	154.46	154.4623	154.4623	154.4623	0.00
06/02/2026	2029 On 06-May-27	153.32	Call	Bond Future	1142	1	1	1	0.00
06/02/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2030 On 05-February-26			Bond Future	9.49	95.3789	95.3789	95.3789	0.00
06/02/2026	2030 On 07-May-26			Bond Future	7.19	104.6971	104.8133	104.6971	153,685.00
06/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6886	7	7	7	0.00
06/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1774	2	2	2	1,000.00
06/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2398	2	2	2	0.00
06/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	513	0	1	0	1,000.00
06/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	97	0	0	0	0.00
06/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	51	0	0	0	1,000.00
06/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	453	1	0	1	0.00
06/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	1	0	0	0	0.00
06/02/2026	2030 On 06-August-26			Bond Future	7.20	102.5548	102.6793	102.5548	47,851.00
06/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	5997	6	6	6	0.00
06/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	719	1	1	1	1,000.00
06/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1836	2	2	2	1,000.00
06/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2754	3	3	3	0.00
06/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	152	0	0	0	1,000.00
06/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	281	0	0	0	0.00
06/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	683	1	1	1	0.00
06/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	21	0	0	0	0.00
06/02/2026	2030 On 05-November-26			Bond Future	7.21	104.3208	104.4472	104.3208	0.00
06/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3507	3	4	3	0.00
06/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	175	0	0	0	0.00
06/02/2026	2030 On 04-February-27			Bond Future	7.22	102.1154	102.2448	102.1154	0.00
06/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	2079	2	2	2	0.00
06/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	499	1	0	1	0.00
06/02/2026	2030 On 06-May-27			Bond Future	7.28	103.9522	103.9522	103.9522	0.00
06/02/2026	2030 On 06-May-27	7.27	Call	Bond Future	1016	1	1	1	0.00
06/02/2026	2030 On 06-May-27	7.27	Put	Bond Future	1031	1	1	1	0.00
06/02/2026	2031 On 05-February-26			Bond Future	111.76	111.7600	111.7600	111.7600	0.00
06/02/2026	2031 On 07-May-26			Bond Future	115.61	115.5811	115.6105	115.5811	1,580.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1780	2	2	2	0.00
06/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	9	0	0	0	0.00
06/02/2026	2031 On 06-August-26			Bond Future	115.29	115.2560	115.2925	115.2560	1,893.00
06/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1563	2	2	2	0.00
06/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	80	0	0	0	0.00
06/02/2026	2031 On 05-November-26			Bond Future	117.30	117.2680	117.3047	117.2680	0.00
06/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5815	6	6	6	0.00
06/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2031 On 04-February-27			Bond Future	116.91	116.8703	116.9075	116.8703	0.00
06/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1123	1	1	1	0.00
06/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	396	0	0	0	0.00
06/02/2026	2031 On 06-May-27			Bond Future	118.89	118.8904	118.8904	118.8904	0.00
06/02/2026	2031 On 06-May-27	116.87	Call	Bond Future	2153	2	2	2	0.00
06/02/2026	2031 On 06-May-27	116.87	Put	Bond Future	133	0	0	0	0.00
06/02/2026	2032 On 05-February-26			Bond Future	10.16	94.4304	94.4304	94.4304	0.00
06/02/2026	2032 On 07-May-26			Bond Future	7.66	103.5481	103.6672	103.5481	167,667.00
06/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	10964	11	11	11	0.00
06/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2032 On 06-August-26			Bond Future	7.69	105.3943	105.5219	105.3943	230.00
06/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10417	10	10	10	0.00
06/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	12	0	0	0	0.00
06/02/2026	2032 On 05-November-26			Bond Future	7.73	103.0522	103.1817	103.0522	0.00
06/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6275	6	6	6	0.00
06/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	204	0	0	0	0.00
06/02/2026	2032 On 04-February-27			Bond Future	7.77	104.8308	104.9634	104.8308	0.00
06/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3640	4	4	4	0.00
06/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	710	1	1	1	0.00
06/02/2026	2032 On 06-May-27			Bond Future	7.84	102.5611	102.5611	102.5611	0.00
06/02/2026	2032 On 06-May-27	7.80	Call	Bond Future	1641	2	2	2	0.00
06/02/2026	2032 On 06-May-27	7.80	Put	Bond Future	1791	2	2	2	0.00
06/02/2026	2033 On 05-February-26			Bond Future	132.88	132.8800	132.8800	132.8800	0.00
06/02/2026	2033 On 07-May-26			Bond Future	145.01	144.9871	145.0064	144.9871	7,871.00
06/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	9846	10	10	10	0.00
06/02/2026	2033 On 07-May-26	135.16	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
06/02/2026	2033 On 06-August-26			Bond Future	147.64	147.6078	147.6361	147.6078	0.00
06/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13386	13	13	13	0.00
06/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2033 On 05-November-26			Bond Future	148.63	148.6059	148.6340	148.6059	0.00
06/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11374	11	11	11	0.00
06/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2033 On 04-February-27			Bond Future	151.24	151.2073	151.2369	151.2073	0.00
06/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8527	8	9	8	0.00
06/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2033 On 06-May-27			Bond Future	152.20	152.2007	152.2007	152.2007	0.00
06/02/2026	2033 On 06-May-27	151.21	Call	Bond Future	991	1	1	1	0.00
06/02/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2037 On 05-February-26			Bond Future	11.20	83.4137	83.4137	83.4137	0.00
06/02/2026	2037 On 07-May-26			Bond Future	8.41	102.8949	103.0001	102.8949	191,078.00
06/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	17918	18	18	18	0.00
06/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23452	23	23	23	0.00
06/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	15897	16	16	16	142.00
06/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7285	7	7	7	1,500.00
06/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	10761	11	11	11	0.00
06/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4266	4	4	4	1,500.00
06/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	60	0	0	0	0.00
06/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	14	0	0	0	1,500.00
06/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	221	0	0	0	0.00
06/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
06/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
06/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2037 On 06-August-26			Bond Future	8.45	100.4698	100.5831	100.4698	2,639.00
06/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19399	19	19	19	0.00
06/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17259	17	17	17	0.00
06/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	14012	14	14	14	0.00
06/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10173	10	10	10	2,541.00
06/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	44	0	0	0	2,541.00
06/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	142	0	0	0	0.00
06/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	9	0	0	0	2,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	3	0	0	0	0.00
06/02/2026	2037 On 05-November-26			Bond Future	8.50	102.1998	102.3148	102.1998	0.00
06/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13185	13	13	13	0.00
06/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14294	14	14	14	0.00
06/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	11074	11	11	11	0.00
06/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	6858	7	7	7	4,490.00
06/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	277	0	0	0	4,490.00
06/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	672	1	1	1	0.00
06/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	113	0	0	0	4,490.00
06/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	167	0	0	0	0.00
06/02/2026	2037 On 04-February-27			Bond Future	8.56	99.7072	99.8249	99.7072	0.00
06/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	7014	7	7	7	0.00
06/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8561	8	9	8	0.00
06/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	5999	6	6	6	0.00
06/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2148	2	2	2	4,490.00
06/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1191	1	1	1	4,490.00
06/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2930	3	3	3	0.00
06/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	726	1	1	1	4,490.00
06/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	979	1	1	1	0.00
06/02/2026	2037 On 06-May-27			Bond Future	8.63	101.4913	101.4913	101.4913	0.00
06/02/2026	2037 On 06-May-27	8.58	Call	Bond Future	2632	3	3	3	0.00
06/02/2026	2037 On 06-May-27	8.58	Put	Bond Future	2947	3	3	3	0.00
06/02/2026	2038 On 05-February-26			Bond Future	143.20	143.2000	143.2000	143.2000	0.00
06/02/2026	2038 On 07-May-26			Bond Future	162.07	161.8548	162.0713	161.8548	5,562.00
06/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	17541	17	18	17	0.00
06/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2038 On 06-August-26			Bond Future	162.82	162.5884	162.8184	162.5884	0.00
06/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	18098	18	18	18	0.00
06/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2038 On 05-November-26			Bond Future	165.66	165.4272	165.6606	165.4272	0.00
06/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	19351	19	19	19	0.00
06/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2038 On 04-February-27			Bond Future	166.34	166.0986	166.3364	166.0986	0.00
06/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	12506	12	13	12	0.00

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06/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2038 On 06-May-27			Bond Future	169.16	169.1584	169.1584	169.1584	0.00
06/02/2026	2038 On 06-May-27	166.10	Call	Bond Future	3058	3	3	3	0.00
06/02/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2040 On 05-February-26			Bond Future	11.49	83.1204	83.1204	83.1204	0.00
06/02/2026	2040 On 07-May-26			Bond Future	8.66	104.6971	105.1522	104.6971	57,661.00
06/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20726	20	21	20	0.00
06/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1261	1	1	1	27,500.00
06/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	23848	23	24	23	0.00
06/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	21018	21	21	21	0.00
06/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	17419	17	17	17	0.00
06/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14764	14	15	14	1,460.00
06/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	25531	25	26	25	0.00
06/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	22790	22	23	22	0.00
06/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	1	0	0	0	0.00
06/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
06/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	8	0	0	0	0.00
06/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
06/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1377	2	1	2	0.00
06/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2040 On 06-August-26			Bond Future	8.71	102.0535	102.5231	102.0535	41,462.00
06/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	23091	23	23	23	0.00
06/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	2	0	0	0	0.00
06/02/2026	2040 On 05-November-26			Bond Future	8.77	103.8107	104.2880	103.8107	0.00
06/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	16112	16	16	16	0.00
06/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	17341	17	17	17	0.00
06/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13796	13	14	13	0.00
06/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	9089	9	9	9	2,300.00
06/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	282	0	0	0	2,300.00
06/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	641	1	1	1	0.00
06/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	101	0	0	0	2,300.00
06/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	150	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
06/02/2026	2040 On 04-February-27			Bond Future	8.82	101.0955	101.5818	101.0955	0.00
06/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	8952	9	9	9	0.00
06/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2680	3	3	3	2,300.00
06/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	10392	10	10	10	0.00
06/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7404	7	7	7	0.00
06/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1147	1	1	1	2,300.00
06/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	3002	3	3	3	0.00
06/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	700	1	1	1	2,300.00
06/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	886	1	1	1	0.00
06/02/2026	2040 On 06-May-27			Bond Future	8.89	103.2773	103.2773	103.2773	0.00
06/02/2026	2040 On 06-May-27	8.88	Call	Bond Future	3280	3	3	3	0.00
06/02/2026	2040 On 06-May-27	8.88	Put	Bond Future	3369	3	3	3	0.00
06/02/2026	2043 On 05-February-26			Bond Future	109.66	109.6600	109.6600	109.6600	0.00
06/02/2026	2043 On 07-May-26			Bond Future	126.46	126.4820	126.4582	126.4820	0.00
06/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	14758	15	15	15	0.00
06/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2043 On 06-August-26			Bond Future	125.91	125.9243	125.9072	125.9243	3,416.00
06/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	15027	15	15	15	0.00
06/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2043 On 05-November-26			Bond Future	128.10	128.1225	128.1046	128.1225	0.00
06/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	15265	15	15	15	0.00
06/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2043 On 04-February-27			Bond Future	127.46	127.4787	127.4601	127.4787	0.00
06/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	9896	10	10	10	0.00
06/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	66	0	0	0	0.00
06/02/2026	2043 On 06-May-27			Bond Future	129.62	129.6218	129.6218	129.6218	0.00
06/02/2026	2043 On 06-May-27	127.48	Call	Bond Future	3699	4	4	4	0.00
06/02/2026	2043 On 06-May-27	127.48	Put	Bond Future	1557	2	2	2	0.00
06/02/2026	2044 On 05-February-26			Bond Future	11.56	79.1527	79.1527	79.1527	0.00
06/02/2026	2044 On 07-May-26			Bond Future	8.87	100.9128	101.3613	100.9128	110,372.00
06/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	21410	21	21	21	0.00
06/02/2026	2044 On 07-May-26		Call	Bond Future	2625.75	2.3841	2.6258	2.3841	0.00
06/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	9300	9	9	9	0.00
06/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	72	0	0	0	15,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	2044 On 07-May-26		Put	Bond Future	1264.44	1.4714	1.2644	1.4714	0.00
06/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2044 On 06-August-26			Bond Future	8.92	98.3270	98.7897	98.3270	7,681.00
06/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	24463	24	24	24	0.00
06/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	3	0	0	0	0.00
06/02/2026	2044 On 05-November-26			Bond Future	8.97	100.0200	100.4904	100.0200	0.00
06/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	17676	17	18	17	0.00
06/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	158	0	0	0	0.00
06/02/2026	2044 On 04-February-27			Bond Future	9.03	97.3645	97.8437	97.3645	0.00
06/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	10135	10	10	10	0.00
06/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	1060	1	1	1	0.00
06/02/2026	2044 On 06-May-27			Bond Future	9.09	99.4768	99.4768	99.4768	0.00
06/02/2026	2044 On 06-May-27	9.08	Call	Bond Future	3598	4	4	4	0.00
06/02/2026	2044 On 06-May-27	9.08	Put	Bond Future	3704	4	4	4	0.00
06/02/2026	2046 On 05-February-26			Bond Future	121.65	121.6500	121.6500	121.6500	0.00
06/02/2026	2046 On 07-May-26			Bond Future	143.79	143.5989	143.7874	143.5989	18,662.00
06/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	18837	19	19	19	0.00
06/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2046 On 06-August-26			Bond Future	146.40	146.1943	146.3951	146.1943	0.00
06/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	24015	24	24	24	0.00
06/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2046 On 05-November-26			Bond Future	146.63	146.4259	146.6292	146.4259	0.00
06/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	21149	21	21	21	0.00
06/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2046 On 04-February-27			Bond Future	149.20	148.9883	149.1963	148.9883	0.00
06/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	18106	18	18	18	0.00
06/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2046 On 06-May-27			Bond Future	149.37	149.3705	149.3705	149.3705	0.00
06/02/2026	2046 On 06-May-27	148.99	Call	Bond Future	381	0	0	0	0.00
06/02/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2050 On 05-February-26			Bond Future	122.82	122.8200	122.8200	122.8200	0.00
06/02/2026	2050 On 07-May-26			Bond Future	147.98	147.4998	147.9784	147.4998	17,325.00
06/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	23908	23	24	23	0.00
06/02/2026	2050 On 07-May-26	124.07	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
06/02/2026	2050 On 06-August-26			Bond Future	148.22	147.7246	148.2202	147.7246	0.00
06/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	24950	24	25	24	0.00
06/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2050 On 05-November-26			Bond Future	150.81	150.3039	150.8077	150.3039	0.00
06/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	26968	26	27	26	0.00
06/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2050 On 04-February-27			Bond Future	150.97	150.4562	150.9692	150.4562	0.00
06/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	18579	18	19	18	0.00
06/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
06/02/2026	2050 On 06-May-27			Bond Future	153.53	153.5294	153.5294	153.5294	0.00
06/02/2026	2050 On 06-May-27	150.46	Call	Bond Future	3069	3	3	3	0.00
06/02/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
06/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	AL37 On 05-February-26			Index Future	1273.44	1273.4360	1273.4360	1273.4360	0.00
06/02/2026	AL37 On 07-May-26			Index Future	1297.47	1296.0760	1297.4680	1296.0760	0.00
06/02/2026	AL37 On 06-August-26			Index Future	1320.43	1318.9390	1320.4340	1318.9390	0.00
06/02/2026	AL37 On 05-November-26			Index Future	1343.44	1341.9260	1343.4420	1341.9260	0.00
06/02/2026	AL37 On 04-February-27			Index Future	1366.68	1365.1240	1366.6760	1365.1240	0.00
06/02/2026	AL37 On 06-May-27			Index Future	1390.31	1390.3120	1390.3120	1390.3120	0.00
06/02/2026	AL7T On 05-February-26			Index Future	1655.67	1655.6690	1655.6690	1655.6690	0.00
06/02/2026	AL7T On 07-May-26			Index Future	1686.51	1685.0920	1686.5140	1685.0920	0.00
06/02/2026	AL7T On 06-August-26			Index Future	1716.37	1714.8180	1716.3670	1714.8180	0.00
06/02/2026	AL7T On 05-November-26			Index Future	1746.27	1744.7040	1746.2730	1744.7040	0.00
06/02/2026	AL7T On 04-February-27			Index Future	1776.47	1774.8650	1776.4740	1774.8650	0.00
06/02/2026	AL7T On 06-May-27			Index Future	1807.20	1807.1970	1807.1970	1807.1970	0.00
06/02/2026	ALBI On 05-February-26			Index Future	1397.71	1397.7070	1397.7070	1397.7070	0.00
06/02/2026	ALBI On 07-May-26			Index Future	1427.28	1412.5820	1427.2760	1412.5820	75.00
06/02/2026	ALBI On 06-August-26			Index Future	1452.54	1437.5010	1452.5400	1437.5010	0.00
06/02/2026	ALBI On 05-November-26			Index Future	1477.85	1462.5540	1477.8500	1462.5540	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
06/02/2026	ALBI On 04-February-27			Index Future	1503.41	1487.8370	1503.4080	1487.8370	0.00
06/02/2026	ALBI On 06-May-27			Index Future	1529.41	1529.4080	1529.4080	1529.4080	0.00
06/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/02/2026	C303 On 28-February-33			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
06/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	ES33 On 05-February-26			Bond Future	11.49	83.1955	83.1955	83.1955	0.00
06/02/2026	ES33 On 07-May-26			Bond Future	8.57	95.3291	95.4069	95.3291	0.00
06/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14526	14	15	14	0.00
06/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
06/02/2026	ES33 On 06-August-26			Bond Future	8.63	97.0520	97.1371	97.0520	0.00
06/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15269	15	15	15	0.00
06/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
06/02/2026	ES33 On 05-November-26			Bond Future	8.70	94.9550	95.0413	94.9550	0.00
06/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9713	10	10	10	0.00
06/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
06/02/2026	ES33 On 04-February-27			Bond Future	8.78	96.6154	96.7040	96.6154	0.00
06/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4207	4	4	4	0.00
06/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
06/02/2026	ES33 On 06-May-27			Bond Future	8.91	94.4365	94.4365	94.4365	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
06/02/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
06/02/2026	ES33 On 06-May-27	8.80	Put	Bond Future	489	0	0	0	0.00
06/02/2026	ES42 On 05-February-26			Bond Future	11.85	78.5997	78.5997	78.5997	0.00
06/02/2026	ES42 On 07-May-26			Bond Future	9.09	95.0219	95.4742	95.0219	0.00
06/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20833	20	21	20	0.00
06/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
06/02/2026	ES42 On 06-August-26			Bond Future	9.14	96.7389	97.2055	96.7389	0.00
06/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22731	22	23	22	0.00
06/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
06/02/2026	ES42 On 05-November-26			Bond Future	9.20	94.1643	94.6387	94.1643	0.00
06/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16674	16	17	16	0.00
06/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
06/02/2026	ES42 On 04-February-27			Bond Future	9.27	95.8096	96.2931	95.8096	0.00
06/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	7433	7	7	7	0.00
06/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
06/02/2026	ES42 On 06-May-27			Bond Future	9.36	93.5452	93.5452	93.5452	0.00
06/02/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
06/02/2026	ES42 On 06-May-27	9.33	Put	Bond Future	197	0	0	0	0.00
06/02/2026	GOVI On 05-February-26			GOVI	1371.68	1371.6830	1371.6830	1371.6830	0.00
06/02/2026	GOVI On 07-May-26			GOVI	1400.79	1354.7570	1400.7910	1354.7570	642.00
06/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2237910	178	224	178	0.00
06/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
06/02/2026	GOVI On 06-August-26			GOVI	1425.59	1378.6550	1425.5860	1378.6550	0.00
06/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2365860	190	237	190	0.00
06/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
06/02/2026	GOVI On 05-November-26			GOVI	1450.43	1402.6830	1450.4260	1402.6830	0.00
06/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1734260	126	173	126	0.00
06/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
06/02/2026	GOVI On 04-February-27			GOVI	1475.51	1426.9310	1475.5100	1426.9310	0.00
06/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	1065100	58	107	58	0.00
06/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
06/02/2026	GOVI On 06-May-27			GOVI	1501.03	1501.0280	1501.0280	1501.0280	0.00
06/02/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	740280	74	74	74	0.00
06/02/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	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
06/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2026	I258 On 05-February-26			Bond Future	111.65	111.6500	111.6500	111.6500	0.00
06/02/2026	I258 On 07-May-26			Bond Future	133.38	133.4095	133.3843	133.4095	0.00
06/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	19654	20	20	20	0.00
06/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
06/02/2026	I258 On 06-August-26			Bond Future	132.96	132.9769	132.9589	132.9769	0.00
06/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	20009	20	20	20	0.00
06/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
06/02/2026	I258 On 05-November-26			Bond Future	135.28	135.2983	135.2795	135.2983	0.00
06/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	20333	20	20	20	0.00
06/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	4	0	0	0	0.00
06/02/2026	I258 On 04-February-27			Bond Future	134.76	134.7802	134.7607	134.7802	0.00
06/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	15959	16	16	16	0.00
06/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	98	0	0	0	0.00
06/02/2026	I258 On 06-May-27			Bond Future	137.38	137.3779	137.3779	137.3779	0.00
06/02/2026	I258 On 06-May-27	134.78	Call	Bond Future	5510	6	6	6	0.00
06/02/2026	I258 On 06-May-27	134.78	Put	Bond Future	2912	3	3	3	0.00
06/02/2026	IGOV On 05-February-26			Index Future	438.77	438.7740	438.7740	438.7740	0.00
06/02/2026	IGOV On 07-May-26			Index Future	449.13	446.7180	449.1250	446.7180	245.00
06/02/2026	IGOV On 06-August-26			Index Future	457.18	454.7060	457.1830	454.7060	0.00
06/02/2026	IGOV On 05-November-26			Index Future	465.26	462.7360	465.2560	462.7360	0.00
06/02/2026	IGOV On 04-February-27			Index Future	473.41	470.8390	473.4060	470.8390	0.00
06/02/2026	IGOV On 06-May-27			Index Future	481.70	481.6990	481.6990	481.6990	0.00
06/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
06/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/02/2026	R033 On 05-February-26			Bond Future	10.49	101.2098	101.2098	101.2098	0.00
06/02/2026	R033 On 07-May-26			Bond Future	7.77	112.6680	112.8393	112.6680	9,464.00
06/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13561	13	14	13	0.00
06/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	9	0	0	0	0.00
06/02/2026	R033 On 06-August-26			Bond Future	7.80	114.6768	114.8582	114.6768	223.00
06/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12552	12	13	12	0.00
06/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	148	0	0	0	0.00
06/02/2026	R033 On 05-November-26			Bond Future	7.84	111.6126	111.7967	111.6126	0.00
06/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8256	8	8	8	0.00
06/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	737	1	1	1	0.00
06/02/2026	R033 On 04-February-27			Bond Future	7.89	113.5386	113.7268	113.5386	0.00
06/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5434	5	5	5	0.00
06/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1638	2	2	2	0.00
06/02/2026	R033 On 06-May-27			Bond Future	7.88	110.9198	110.9198	110.9198	0.00
06/02/2026	R033 On 06-May-27	7.93	Call	Bond Future	3056	3	3	3	0.00
06/02/2026	R033 On 06-May-27	7.93	Put	Bond Future	2829	3	3	3	0.00
06/02/2026	R035 On 05-February-26			Bond Future	10.79	93.0945	93.0945	93.0945	0.00
06/02/2026	R035 On 07-May-26			Bond Future	8.10	106.5073	106.5693	106.5073	106,120.00
06/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	15909	16	16	16	0.00
06/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4499	4	4	4	1,000.00
06/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	6826	7	7	7	0.00
06/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	1902	2	2	2	1,000.00
06/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3191	3	3	3	0.00
06/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	14869	15	15	15	0.00
06/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9324	9	9	9	250.00
06/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12092	12	12	12	0.00
06/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12200	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
06/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9437	9	9	9	200.00
06/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15130	15	15	15	0.00
06/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12471	12	12	12	0.00
06/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	9717	10	10	10	350.00
06/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	14764	15	15	15	0.00
06/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
06/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	3	0	0	0	350.00
06/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	17	0	0	0	0.00
06/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
06/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	4	0	0	0	200.00
06/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	19	0	0	0	0.00
06/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	5	0	0	0	250.00
06/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	20	0	0	0	0.00
06/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	676	1	1	1	0.00
06/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
06/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	342	0	0	0	16,000.00
06/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	181	0	0	0	0.00
06/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	62	0	0	0	1,000.00
06/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R035 On 06-August-26			Bond Future	8.13	108.4065	108.4761	108.4065	156.00
06/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16400	16	16	16	0.00
06/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2102	2	2	2	1,000.00
06/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4478	5	4	5	1,000.00
06/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7666	8	8	8	0.00
06/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9390	9	9	9	0.00
06/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6698	7	7	7	0.00
06/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4070	4	4	4	350.00
06/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12106	12	12	12	0.00
06/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	8959	9	9	9	0.00
06/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	6752	7	7	7	250.00
06/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6268	6	6	6	200.00
06/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11631	12	12	12	0.00
06/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9443	9	9	9	0.00
06/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	104	0	0	0	250.00
06/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	235	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
06/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	56	0	0	0	200.00
06/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	120	0	0	0	200.00
06/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	271	0	0	0	0.00
06/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	50	0	0	0	250.00
06/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	238	0	0	0	350.00
06/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	545	1	1	1	0.00
06/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	106	0	0	0	350.00
06/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	177	0	0	0	1,000.00
06/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	476	1	0	1	0.00
06/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1131	1	1	1	0.00
06/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	5	0	0	0	0.00
06/02/2026	R035 On 05-November-26			Bond Future	8.18	105.7754	105.8459	105.7754	0.00
06/02/2026	R035 On 05-November-26	10.03	Call	Bond Future	10709	11	11	11	0.00
06/02/2026	R035 On 05-November-26	9.80	Call	Bond Future	9532	9	10	9	0.00
06/02/2026	R035 On 05-November-26	9.30	Call	Bond Future	6980	7	7	7	0.00
06/02/2026	R035 On 05-November-26	8.80	Call	Bond Future	4511	5	5	5	200.00
06/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1203	1	1	1	600.00
06/02/2026	R035 On 05-November-26	8.97	Call	Bond Future	5331	5	5	5	0.00
06/02/2026	R035 On 05-November-26	8.47	Call	Bond Future	3014	3	3	3	0.00
06/02/2026	R035 On 05-November-26	8.47	Put	Bond Future	1267	1	1	1	600.00
06/02/2026	R035 On 05-November-26	7.97	Put	Bond Future	2498	3	2	3	0.00
06/02/2026	R035 On 05-November-26	8.97	Put	Bond Future	654	1	1	1	600.00
06/02/2026	R035 On 05-November-26	9.30	Put	Bond Future	429	0	0	0	200.00
06/02/2026	R035 On 05-November-26	8.80	Put	Bond Future	818	1	1	1	0.00
06/02/2026	R035 On 05-November-26	9.80	Put	Bond Future	227	0	0	0	200.00
06/02/2026	R035 On 05-November-26	10.03	Put	Bond Future	172	0	0	0	0.00
06/02/2026	R035 On 04-February-27			Bond Future	8.24	107.6016	107.6741	107.6016	0.00
06/02/2026	R035 On 04-February-27	9.02	Call	Bond Future	5454	5	5	5	0.00
06/02/2026	R035 On 04-February-27	9.02	Put	Bond Future	925	1	1	1	0.00
06/02/2026	R035 On 06-May-27			Bond Future	8.30	104.9757	104.9757	104.9757	0.00
06/02/2026	R035 On 06-May-27	8.25	Call	Bond Future	2362	2	2	2	0.00
06/02/2026	R035 On 06-May-27	8.25	Put	Bond Future	2646	3	3	3	0.00
06/02/2026	R038 On 05-February-26			Bond Future	11.44	100.2853	100.2853	100.2853	0.00
06/02/2026	R038 On 07-May-26			Bond Future	8.51	118.4181	118.6706	118.4181	3,814.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2026	R038 On 07-May-26	11.40	Call	Bond Future	20822	21	21	21	0.00
06/02/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R038 On 06-August-26			Bond Future	8.56	120.5294	120.7938	120.5294	0.00
06/02/2026	R038 On 06-August-26	11.77	Call	Bond Future	22441	22	22	22	0.00
06/02/2026	R038 On 06-August-26	11.77	Put	Bond Future	4	0	0	0	0.00
06/02/2026	R038 On 05-November-26			Bond Future	8.62	117.1250	117.3936	117.1250	0.00
06/02/2026	R038 On 05-November-26	10.72	Call	Bond Future	15334	15	15	15	0.00
06/02/2026	R038 On 05-November-26	10.72	Put	Bond Future	147	0	0	0	0.00
06/02/2026	R038 On 04-February-27			Bond Future	8.68	119.1460	119.4202	119.1460	0.00
06/02/2026	R038 On 04-February-27	9.60	Call	Bond Future	7983	8	8	8	0.00
06/02/2026	R038 On 04-February-27	9.60	Put	Bond Future	1088	1	1	1	0.00
06/02/2026	R038 On 06-May-27			Bond Future	8.54	117.5062	117.5062	117.5062	0.00
06/02/2026	R038 On 06-May-27	8.71	Call	Bond Future	4083	4	4	4	0.00
06/02/2026	R038 On 06-May-27	8.71	Put	Bond Future	2807	3	3	3	0.00
06/02/2026	R053 On 05-February-26			Bond Future	11.49	105.3338	105.3338	105.3338	0.00
06/02/2026	R053 On 07-May-26			Bond Future	8.73	130.4240	131.0782	130.4240	74,998.00
06/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	30303	30	30	30	0.00
06/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R053 On 06-August-26			Bond Future	8.77	132.7494	133.4233	132.7494	0.00
06/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	34317	34	34	34	0.00
06/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	5	0	0	0	0.00
06/02/2026	R053 On 05-November-26			Bond Future	8.82	129.1775	129.8627	129.1775	0.00
06/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	25314	25	25	25	0.00
06/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	227	0	0	0	0.00
06/02/2026	R053 On 04-February-27			Bond Future	8.86	131.4067	132.1046	131.4067	0.00
06/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	14292	14	14	14	0.00
06/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1461	2	1	2	0.00
06/02/2026	R053 On 06-May-27			Bond Future	8.92	128.4548	128.4548	128.4548	0.00
06/02/2026	R053 On 06-May-27	8.92	Call	Bond Future	5419	5	5	5	0.00
06/02/2026	R053 On 06-May-27	8.92	Put	Bond Future	5403	5	5	5	0.00
06/02/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
06/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
06/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	78	0	0	0	0.00
06/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	78	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
06/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
06/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	76	0	0	0	0.00
06/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	76	0	0	0	0.00
06/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
06/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	46	0	0	0	0.00
06/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	46	0	0	0	0.00
06/02/2026	R202 On 05-February-26			Bond Future	277.82	277.8200	277.8200	277.8200	0.00
06/02/2026	R202 On 07-May-26			Bond Future	301.71	301.7717	301.7148	301.7717	772.00
06/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24165	24	24	24	0.00
06/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R202 On 06-August-26			Bond Future	301.79	301.8286	301.7884	301.8286	253.00
06/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	22928	23	23	23	0.00
06/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R202 On 05-November-26			Bond Future	307.06	307.0989	307.0569	307.0989	0.00
06/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26597	27	27	27	0.00
06/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R202 On 04-February-27			Bond Future	306.95	306.9931	306.9506	306.9931	0.00
06/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12221	12	12	12	0.00
06/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R202 On 06-May-27			Bond Future	312.15	312.1457	312.1457	312.1457	0.00
06/02/2026	R202 On 06-May-27	306.99	Call	Bond Future	5156	5	5	5	0.00
06/02/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R209 On 05-February-26			Bond Future	10.93	74.0118	74.0118	74.0118	0.00
06/02/2026	R209 On 07-May-26			Bond Future	8.25	87.2492	87.3401	87.2492	41,701.00
06/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15170	15	15	15	0.00
06/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R209 On 06-August-26			Bond Future	8.29	88.8048	88.9028	88.8048	3,673.00
06/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16239	16	16	16	0.00
06/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	3	0	0	0	0.00
06/02/2026	R209 On 05-November-26			Bond Future	8.34	87.1850	87.2843	87.1850	0.00
06/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	10867	11	11	11	0.00
06/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	170	0	0	0	0.00
06/02/2026	R209 On 04-February-27			Bond Future	8.39	88.6900	88.7917	88.6900	0.00
06/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5725	6	6	6	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
06/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4320	4	4	4	0.00
06/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1105	1	1	1	3,237.00
06/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1114	1	1	1	3,237.00
06/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	3198	3	3	3	0.00
06/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	788	1	1	1	0.00
06/02/2026	R209 On 06-May-27			Bond Future	8.45	87.1273	87.1273	87.1273	0.00
06/02/2026	R209 On 06-May-27	8.41	Call	Bond Future	2304	2	2	2	0.00
06/02/2026	R209 On 06-May-27	8.41	Put	Bond Future	2532	3	3	3	0.00
06/02/2026	R210 On 05-February-26			Bond Future	253.10	253.1000	253.1000	253.1000	0.00
06/02/2026	R210 On 07-May-26			Bond Future	260.85	260.6367	260.8539	260.6367	1,191.00
06/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5454	5	5	5	0.00
06/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R210 On 06-August-26			Bond Future	265.58	265.3476	265.5846	265.3476	0.00
06/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5745	6	6	6	0.00
06/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R210 On 05-November-26			Bond Future	266.70	266.4624	266.7016	266.4624	0.00
06/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13372	13	13	13	0.00
06/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R210 On 04-February-27			Bond Future	271.37	271.1259	271.3714	271.1259	0.00
06/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5341	5	5	5	0.00
06/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R210 On 06-May-27			Bond Future	272.33	272.3343	272.3343	272.3343	0.00
06/02/2026	R210 On 06-May-27	271.13	Call	Bond Future	1204	1	1	1	0.00
06/02/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R213 On 05-February-26			Bond Future	9.89	91.8702	91.8702	91.8702	0.00
06/02/2026	R213 On 07-May-26			Bond Future	7.44	99.5130	99.6113	99.5130	69,337.00
06/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8767	9	9	9	0.00
06/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
06/02/2026	R213 On 06-August-26			Bond Future	7.46	101.2875	101.3936	101.2875	0.00
06/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	7994	8	8	8	0.00
06/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	16	0	0	0	0.00
06/02/2026	R213 On 05-November-26			Bond Future	7.49	99.4844	99.5920	99.4844	0.00
06/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4604	5	5	5	0.00
06/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	201	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
06/02/2026	R213 On 04-February-27			Bond Future	7.53	101.2023	101.3125	101.2023	0.00
06/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2692	3	3	3	0.00
06/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	636	1	1	1	0.00
06/02/2026	R213 On 06-May-27			Bond Future	7.58	99.4590	99.4590	99.4590	0.00
06/02/2026	R213 On 06-May-27	7.56	Call	Bond Future	1334	1	1	1	0.00
06/02/2026	R213 On 06-May-27	7.56	Put	Bond Future	1407	1	1	1	0.00
06/02/2026	R214 On 05-February-26			Bond Future	11.26	68.7751	68.7751	68.7751	0.00
06/02/2026	R214 On 07-May-26			Bond Future	8.68	82.9192	83.3228	82.9192	39,563.00
06/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	17380	17	17	17	0.00
06/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R214 On 06-August-26			Bond Future	8.72	84.3977	84.8136	84.3977	0.00
06/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	19191	19	19	19	0.00
06/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	3	0	0	0	0.00
06/02/2026	R214 On 05-November-26			Bond Future	8.77	82.5570	82.9797	82.5570	0.00
06/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	13782	13	14	13	0.00
06/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	153	0	0	0	0.00
06/02/2026	R214 On 04-February-27			Bond Future	8.82	83.9824	84.4131	83.9824	0.00
06/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	7828	8	8	8	0.00
06/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	806	1	1	1	0.00
06/02/2026	R214 On 06-May-27			Bond Future	8.88	82.5299	82.5299	82.5299	0.00
06/02/2026	R214 On 06-May-27	8.88	Call	Bond Future	2974	3	3	3	0.00
06/02/2026	R214 On 06-May-27	8.88	Put	Bond Future	2975	3	3	3	0.00
06/02/2026	R248 On 05-February-26			Bond Future	11.46	82.3075	82.3075	82.3075	0.00
06/02/2026	R248 On 07-May-26			Bond Future	8.85	100.2464	100.7313	100.2464	267,300.00
06/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	22251	22	22	22	0.00
06/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	104	0	0	0	1,620.00
06/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	842	1	1	1	1,620.00
06/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	3647	3	4	3	0.00
06/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	3721	4	4	4	0.00
06/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	590	1	1	1	1,620.00
06/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	606	1	1	1	0.00
06/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	2309	3	2	3	0.00
06/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	5589	6	6	6	0.00
06/02/2026	R248 On 07-May-26	11.72	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
06/02/2026	R248 On 06-August-26			Bond Future	8.90	102.0338	102.5335	102.0338	0.00
06/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	25688	25	26	25	0.00
06/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	4	0	0	0	0.00
06/02/2026	R248 On 05-November-26			Bond Future	8.94	99.3564	99.8644	99.3564	0.00
06/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	18816	18	19	18	0.00
06/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	177	0	0	0	0.00
06/02/2026	R248 On 04-February-27			Bond Future	9.00	101.0716	101.5891	101.0716	0.00
06/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10632	10	11	10	0.00
06/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1183	1	1	1	0.00
06/02/2026	R248 On 06-May-27			Bond Future	9.06	98.8522	98.8522	98.8522	0.00
06/02/2026	R248 On 06-May-27	9.05	Call	Bond Future	4126	4	4	4	0.00
06/02/2026	R248 On 06-May-27	9.05	Put	Bond Future	4173	4	4	4	0.00
06/02/2026	R2R9 On 05-February-26			Bond Future	9.55	105.9892	105.9892	105.9892	0.00
06/02/2026	R2R9 On 07-May-26			Bond Future	8.62	110.3998	110.7776	110.3998	0.00
06/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99928	100	100	100	0.00
06/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R2R9 On 06-August-26			Bond Future	8.67	112.3682	112.7596	112.3682	0.00
06/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99640	99	100	99	0.00
06/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R2R9 On 05-November-26			Bond Future	8.72	109.3272	109.7249	109.3272	0.00
06/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98755	98	99	98	0.00
06/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R2R9 On 04-February-27			Bond Future	8.78	111.2138	111.6193	111.2138	0.00
06/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8644	8	9	8	0.00
06/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	478	1	0	1	0.00
06/02/2026	R2R9 On 06-May-27			Bond Future	8.85	108.5087	108.5087	108.5087	0.00
06/02/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3347	3	3	3	0.00
06/02/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3524	4	4	4	0.00
06/02/2026	R4R2 On 05-February-26			Bond Future	9.79	106.3655	106.3655	106.3655	0.00
06/02/2026	R4R2 On 07-May-26			Bond Future	8.77	112.0900	112.6070	112.0900	2,000.00
06/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101518	101	102	101	0.00
06/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R4R2 On 06-August-26			Bond Future	8.82	114.0884	114.6217	114.0884	0.00
06/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	101204	101	101	101	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
06/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R4R2 On 05-November-26			Bond Future	8.88	110.9511	111.4932	110.9511	0.00
06/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	100271	100	100	100	0.00
06/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
06/02/2026	R4R2 On 04-February-27			Bond Future	8.94	112.8656	113.4180	112.8656	0.00
06/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	10268	10	10	10	0.00
06/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	458	1	0	1	0.00
06/02/2026	R4R2 On 06-May-27			Bond Future	9.00	110.2115	110.2115	110.2115	0.00
06/02/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3876	4	4	4	0.00
06/02/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3909	4	4	4	0.00
06/02/2026	RR87 On 05-February-26			Bond Future	6.91	105.2849	105.2849	105.2849	0.00
06/02/2026	RR87 On 07-May-26			Bond Future	6.73	103.0710	103.0713	103.0710	0.00
06/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	85	0	0	0	0.00
06/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	39	0	0	0	0.00
06/02/2026	RR87 On 06-August-26			Bond Future	6.41	101.1662	101.1728	101.1662	0.00
06/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	86	0	0	0	0.00
06/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	43	0	0	0	0.00
06/02/2026	RR87 On 05-November-26			Bond Future	5.06	102.9083	102.9147	102.9083	0.00
06/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	35	0	0	0	0.00
06/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	11	0	0	0	0.00
06/02/2026	RR88 On 05-February-26			Bond Future	6.89	108.5801	108.5801	108.5801	0.00
06/02/2026	RR88 On 07-May-26			Bond Future	6.82	106.4052	106.4058	106.4052	0.00
06/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	196	0	0	0	0.00
06/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	164	0	0	0	0.00
06/02/2026	RR88 On 06-August-26			Bond Future	6.75	105.3878	105.3946	105.3878	0.00
06/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	285	0	0	0	0.00
06/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	237	0	0	0	0.00
06/02/2026	RR88 On 05-November-26			Bond Future	6.68	106.6254	106.6323	106.6254	0.00
06/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	297	0	0	0	0.00
06/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	262	0	0	0	0.00
06/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	X210 On 31-March-28			Bond Future	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
06/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00