



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: 06/03/2026 TO: 06/03/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	2029 On 07-May-26			Bond Future	146.97	147.1869	146.9690	147.1869	4,468.00
06/03/2026	2029 On 07-May-26	141.82	Call	Bond Future	5149	5	5	5	0.00
06/03/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2029 On 06-August-26			Bond Future	149.62	149.8465	149.6181	149.8465	0.00
06/03/2026	2029 On 06-August-26	144.10	Call	Bond Future	5518	6	6	6	0.00
06/03/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2029 On 05-November-26			Bond Future	150.79	150.9974	150.7915	150.9974	0.00
06/03/2026	2029 On 05-November-26	147.56	Call	Bond Future	3231	3	3	3	0.00
06/03/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2029 On 04-February-27			Bond Future	153.47	153.6324	153.4693	153.6324	0.00
06/03/2026	2029 On 04-February-27	149.72	Call	Bond Future	3749	4	4	4	0.00
06/03/2026	2029 On 04-February-27	149.72	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
06/03/2026	2029 On 06-May-27			Bond Future	154.62	154.7517	154.6191	154.7517	0.00
06/03/2026	2029 On 06-May-27	153.32	Call	Bond Future	1299	1	1	1	0.00
06/03/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2030 On 07-May-26			Bond Future	7.76	103.9480	102.9684	103.9480	152,032.00
06/03/2026	2030 On 07-May-26	9.39	Call	Bond Future	5042	6	5	6	0.00
06/03/2026	2030 On 07-May-26	7.21	Call	Bond Future	4	0	0	0	1,000.00
06/03/2026	2030 On 07-May-26	7.71	Call	Bond Future	327	1	0	1	1,000.00
06/03/2026	2030 On 07-May-26	7.92	Call	Bond Future	742	2	1	2	0.00
06/03/2026	2030 On 07-May-26	7.92	Put	Bond Future	240	0	0	0	1,000.00
06/03/2026	2030 On 07-May-26	7.71	Put	Bond Future	495	0	0	0	0.00
06/03/2026	2030 On 07-May-26	7.21	Put	Bond Future	1789	1	2	1	0.00
06/03/2026	2030 On 07-May-26	9.39	Put	Bond Future	1	0	0	0	0.00
06/03/2026	2030 On 06-August-26			Bond Future	7.82	101.7914	100.7897	101.7914	31,529.00
06/03/2026	2030 On 06-August-26	9.22	Call	Bond Future	4133	5	4	5	0.00
06/03/2026	2030 On 06-August-26	7.71	Call	Bond Future	485	1	0	1	1,000.00
06/03/2026	2030 On 06-August-26	8.06	Call	Bond Future	1139	2	1	2	0.00
06/03/2026	2030 On 06-August-26	7.21	Call	Bond Future	44	0	0	0	1,000.00
06/03/2026	2030 On 06-August-26	7.71	Put	Bond Future	820	0	1	0	0.00
06/03/2026	2030 On 06-August-26	8.06	Put	Bond Future	427	0	0	0	1,000.00
06/03/2026	2030 On 06-August-26	7.21	Put	Bond Future	1897	1	2	1	0.00
06/03/2026	2030 On 06-August-26	9.22	Put	Bond Future	47	0	0	0	0.00
06/03/2026	2030 On 05-November-26			Bond Future	7.87	103.5517	102.5510	103.5517	0.00
06/03/2026	2030 On 05-November-26	8.39	Call	Bond Future	1856	3	2	3	0.00
06/03/2026	2030 On 05-November-26	8.39	Put	Bond Future	420	0	0	0	0.00
06/03/2026	2030 On 04-February-27			Bond Future	7.94	101.3274	100.3411	101.3274	0.00
06/03/2026	2030 On 04-February-27	7.82	Call	Bond Future	784	1	1	1	0.00
06/03/2026	2030 On 04-February-27	7.82	Put	Bond Future	1108	1	1	1	0.00
06/03/2026	2030 On 06-May-27			Bond Future	8.06	103.0276	102.0468	103.0276	0.00
06/03/2026	2030 On 06-May-27	7.27	Call	Bond Future	213	1	0	1	0.00
06/03/2026	2030 On 06-May-27	7.27	Put	Bond Future	2133	1	2	1	0.00
06/03/2026	2031 On 07-May-26			Bond Future	115.79	116.1960	115.7889	116.1960	1,798.00
06/03/2026	2031 On 07-May-26	113.84	Call	Bond Future	1949	2	2	2	0.00
06/03/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2031 On 06-August-26			Bond Future	115.46	115.8829	115.4634	115.8829	1,893.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	2031 On 06-August-26	113.81	Call	Bond Future	1676	2	2	2	0.00
06/03/2026	2031 On 06-August-26	113.81	Put	Bond Future	22	0	0	0	0.00
06/03/2026	2031 On 05-November-26			Bond Future	117.51	117.9144	117.5082	117.9144	0.00
06/03/2026	2031 On 05-November-26	111.49	Call	Bond Future	6018	6	6	6	0.00
06/03/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2031 On 04-February-27			Bond Future	117.14	117.5199	117.1433	117.5199	0.00
06/03/2026	2031 On 04-February-27	116.18	Call	Bond Future	1184	2	1	2	0.00
06/03/2026	2031 On 04-February-27	116.18	Put	Bond Future	221	0	0	0	0.00
06/03/2026	2031 On 06-May-27			Bond Future	119.16	119.5208	119.1631	119.5208	0.00
06/03/2026	2031 On 06-May-27	116.87	Call	Bond Future	2343	3	2	3	0.00
06/03/2026	2031 On 06-May-27	116.87	Put	Bond Future	50	0	0	0	0.00
06/03/2026	2032 On 07-May-26			Bond Future	8.19	102.6072	101.1901	102.6072	166,328.00
06/03/2026	2032 On 07-May-26	10.14	Call	Bond Future	8487	10	8	10	0.00
06/03/2026	2032 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	0.00
06/03/2026	2032 On 06-August-26			Bond Future	8.25	104.4360	102.9890	104.4360	230.00
06/03/2026	2032 On 06-August-26	10.12	Call	Bond Future	7901	9	8	9	0.00
06/03/2026	2032 On 06-August-26	10.12	Put	Bond Future	29	0	0	0	0.00
06/03/2026	2032 On 05-November-26			Bond Future	8.32	102.0850	100.6311	102.0850	0.00
06/03/2026	2032 On 05-November-26	9.16	Call	Bond Future	3926	5	4	5	0.00
06/03/2026	2032 On 05-November-26	9.16	Put	Bond Future	406	0	0	0	0.00
06/03/2026	2032 On 04-February-27			Bond Future	8.39	103.8414	102.3941	103.8414	0.00
06/03/2026	2032 On 04-February-27	8.48	Call	Bond Future	1722	3	2	3	0.00
06/03/2026	2032 On 04-February-27	8.48	Put	Bond Future	1361	1	1	1	0.00
06/03/2026	2032 On 06-May-27			Bond Future	8.49	101.4288	99.9790	101.4288	0.00
06/03/2026	2032 On 06-May-27	7.80	Call	Bond Future	461	1	0	1	0.00
06/03/2026	2032 On 06-May-27	7.80	Put	Bond Future	3193	2	3	2	0.00
06/03/2026	2033 On 07-May-26			Bond Future	145.40	145.5883	145.4002	145.5883	7,827.00
06/03/2026	2033 On 07-May-26	135.16	Call	Bond Future	10240	10	10	10	0.00
06/03/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2033 On 06-August-26			Bond Future	148.02	148.2191	148.0210	148.2191	0.00
06/03/2026	2033 On 06-August-26	134.25	Call	Bond Future	13771	14	14	14	0.00
06/03/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2033 On 05-November-26			Bond Future	149.06	149.2396	149.0642	149.2396	0.00
06/03/2026	2033 On 05-November-26	137.26	Call	Bond Future	11804	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
06/03/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2033 On 04-February-27			Bond Future	151.71	151.8441	151.7114	151.8441	0.00
06/03/2026	2033 On 04-February-27	142.71	Call	Bond Future	9001	9	9	9	0.00
06/03/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2033 On 06-May-27			Bond Future	152.73	152.8280	152.7260	152.8280	0.00
06/03/2026	2033 On 06-May-27	151.21	Call	Bond Future	1516	2	2	2	0.00
06/03/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2037 On 07-May-26			Bond Future	8.82	102.0241	100.1733	102.0241	210,249.00
06/03/2026	2037 On 07-May-26	11.32	Call	Bond Future	15091	17	15	17	0.00
06/03/2026	2037 On 07-May-26	12.40	Call	Bond Future	20626	22	21	22	0.00
06/03/2026	2037 On 07-May-26	10.95	Call	Bond Future	13070	15	13	15	142.00
06/03/2026	2037 On 07-May-26	9.49	Call	Bond Future	4515	6	5	6	1,500.00
06/03/2026	2037 On 07-May-26	10.06	Call	Bond Future	7938	10	8	10	0.00
06/03/2026	2037 On 07-May-26	9.00	Call	Bond Future	1799	3	2	3	1,500.00
06/03/2026	2037 On 07-May-26	9.49	Put	Bond Future	118	0	0	0	0.00
06/03/2026	2037 On 07-May-26	9.00	Put	Bond Future	580	0	1	0	0.00
06/03/2026	2037 On 07-May-26	10.06	Put	Bond Future	17	0	0	0	1,500.00
06/03/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
06/03/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2037 On 06-August-26			Bond Future	8.88	99.5826	97.6943	99.5826	230.00
06/03/2026	2037 On 06-August-26	11.71	Call	Bond Future	16510	18	17	18	0.00
06/03/2026	2037 On 06-August-26	11.30	Call	Bond Future	14373	16	14	16	0.00
06/03/2026	2037 On 06-August-26	10.70	Call	Bond Future	11143	13	11	13	0.00
06/03/2026	2037 On 06-August-26	10.02	Call	Bond Future	7375	9	7	9	2,541.00
06/03/2026	2037 On 06-August-26	10.70	Put	Bond Future	64	0	0	0	2,541.00
06/03/2026	2037 On 06-August-26	10.02	Put	Bond Future	233	0	0	0	0.00
06/03/2026	2037 On 06-August-26	11.30	Put	Bond Future	11	0	0	0	2,541.00
06/03/2026	2037 On 06-August-26	11.71	Put	Bond Future	3	0	0	0	0.00
06/03/2026	2037 On 05-November-26			Bond Future	8.94	101.3047	99.4014	101.3047	0.00
06/03/2026	2037 On 05-November-26	10.62	Call	Bond Future	10333	12	10	12	0.00
06/03/2026	2037 On 05-November-26	10.83	Call	Bond Future	11437	13	11	13	0.00
06/03/2026	2037 On 05-November-26	10.23	Call	Bond Future	8249	10	8	10	0.00
06/03/2026	2037 On 05-November-26	9.46	Call	Bond Future	4256	6	4	6	4,490.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	2037 On 05-November-26	10.23	Put	Bond Future	365	0	0	0	4,490.00
06/03/2026	2037 On 05-November-26	9.46	Put	Bond Future	983	1	1	1	0.00
06/03/2026	2037 On 05-November-26	10.83	Put	Bond Future	169	0	0	0	4,490.00
06/03/2026	2037 On 05-November-26	10.62	Put	Bond Future	229	0	0	0	0.00
06/03/2026	2037 On 04-February-27			Bond Future	9.01	98.7911	96.8858	98.7911	0.00
06/03/2026	2037 On 04-February-27	9.51	Call	Bond Future	4470	6	4	6	0.00
06/03/2026	2037 On 04-February-27	9.81	Call	Bond Future	5897	8	6	8	0.00
06/03/2026	2037 On 04-February-27	9.31	Call	Bond Future	3575	5	4	5	0.00
06/03/2026	2037 On 04-February-27	8.44	Call	Bond Future	715	2	1	2	4,490.00
06/03/2026	2037 On 04-February-27	9.31	Put	Bond Future	1705	1	2	1	4,490.00
06/03/2026	2037 On 04-February-27	8.44	Put	Bond Future	4436	3	4	3	0.00
06/03/2026	2037 On 04-February-27	9.81	Put	Bond Future	1001	1	1	1	4,490.00
06/03/2026	2037 On 04-February-27	9.51	Put	Bond Future	1374	1	1	1	0.00
06/03/2026	2037 On 06-May-27			Bond Future	9.10	100.4483	98.5322	100.4483	0.00
06/03/2026	2037 On 06-May-27	8.58	Call	Bond Future	1157	2	1	2	0.00
06/03/2026	2037 On 06-May-27	8.58	Put	Bond Future	4430	4	4	4	0.00
06/03/2026	2038 On 07-May-26			Bond Future	164.08	164.3350	164.0842	164.3350	4,928.00
06/03/2026	2038 On 07-May-26	144.53	Call	Bond Future	19554	20	20	20	0.00
06/03/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2038 On 06-August-26			Bond Future	164.85	165.1140	164.8515	165.1140	0.00
06/03/2026	2038 On 06-August-26	144.72	Call	Bond Future	20132	20	20	20	0.00
06/03/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2038 On 05-November-26			Bond Future	167.77	168.0090	167.7712	168.0090	0.00
06/03/2026	2038 On 05-November-26	146.31	Call	Bond Future	21461	22	21	22	0.00
06/03/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2038 On 04-February-27			Bond Future	168.52	168.7149	168.5249	168.7149	0.00
06/03/2026	2038 On 04-February-27	153.83	Call	Bond Future	14695	15	15	15	0.00
06/03/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2038 On 06-May-27			Bond Future	171.43	171.5893	171.4326	171.5893	50.00
06/03/2026	2038 On 06-May-27	166.10	Call	Bond Future	5333	5	5	5	0.00
06/03/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2040 On 07-May-26			Bond Future	9.06	104.1180	101.9947	104.1180	59,392.00
06/03/2026	2040 On 07-May-26	11.67	Call	Bond Future	17569	20	18	20	0.00
06/03/2026	2040 On 07-May-26	12.53	Call	Bond Future	22373	24	22	24	0.00

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06/03/2026	2040 On 07-May-26	12.22	Call	Bond Future	20691	23	21	23	0.00
06/03/2026	2040 On 07-May-26	12.03	Call	Bond Future	19633	22	20	22	0.00
06/03/2026	2040 On 07-May-26	11.12	Call	Bond Future	14260	16	14	16	0.00
06/03/2026	2040 On 07-May-26	11.72	Call	Bond Future	17860	20	18	20	0.00
06/03/2026	2040 On 07-May-26	10.70	Call	Bond Future	11605	14	12	14	1,460.00
06/03/2026	2040 On 07-May-26	8.65	Call	Bond Future	104	1	0	1	27,500.00
06/03/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
06/03/2026	2040 On 07-May-26	10.70	Put	Bond Future	6	0	0	0	0.00
06/03/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2040 On 07-May-26	11.12	Put	Bond Future	1	0	0	0	0.00
06/03/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
06/03/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2040 On 07-May-26	8.65	Put	Bond Future	3377	2	3	2	0.00
06/03/2026	2040 On 06-August-26			Bond Future	9.13	101.4633	99.2975	101.4633	41,222.00
06/03/2026	2040 On 06-August-26	12.19	Call	Bond Future	19865	22	20	22	0.00
06/03/2026	2040 On 06-August-26	12.19	Put	Bond Future	2	0	0	0	0.00
06/03/2026	2040 On 05-November-26			Bond Future	9.19	103.2178	101.0325	103.2178	0.00
06/03/2026	2040 On 05-November-26	11.06	Call	Bond Future	12920	15	13	15	0.00
06/03/2026	2040 On 05-November-26	11.27	Call	Bond Future	14126	16	14	16	0.00
06/03/2026	2040 On 05-November-26	10.67	Call	Bond Future	10605	13	11	13	0.00
06/03/2026	2040 On 05-November-26	9.91	Call	Bond Future	6076	8	6	8	2,300.00
06/03/2026	2040 On 05-November-26	10.67	Put	Bond Future	345	0	0	0	2,300.00
06/03/2026	2040 On 05-November-26	9.91	Put	Bond Future	884	1	1	1	0.00
06/03/2026	2040 On 05-November-26	11.27	Put	Bond Future	142	0	0	0	2,300.00
06/03/2026	2040 On 05-November-26	11.06	Put	Bond Future	213	0	0	0	0.00
06/03/2026	2040 On 04-February-27			Bond Future	9.26	100.4866	98.2951	100.4866	0.00
06/03/2026	2040 On 04-February-27	9.93	Call	Bond Future	6119	8	6	8	0.00
06/03/2026	2040 On 04-February-27	8.78	Call	Bond Future	1060	2	1	2	2,300.00
06/03/2026	2040 On 04-February-27	10.17	Call	Bond Future	7447	9	7	9	0.00
06/03/2026	2040 On 04-February-27	9.67	Call	Bond Future	4731	7	5	7	0.00
06/03/2026	2040 On 04-February-27	9.67	Put	Bond Future	1760	1	2	1	2,300.00
06/03/2026	2040 On 04-February-27	8.78	Put	Bond Future	4668	4	5	4	0.00
06/03/2026	2040 On 04-February-27	10.17	Put	Bond Future	1042	1	1	1	2,300.00
06/03/2026	2040 On 04-February-27	9.93	Put	Bond Future	1340	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	2040 On 06-May-27			Bond Future	9.34	102.1720	99.9651	102.1720	0.00
06/03/2026	2040 On 06-May-27	8.88	Call	Bond Future	1524	3	2	3	0.00
06/03/2026	2040 On 06-May-27	8.88	Put	Bond Future	4925	4	5	4	0.00
06/03/2026	2043 On 07-May-26			Bond Future	127.86	128.0805	127.8561	128.0805	0.00
06/03/2026	2043 On 07-May-26	111.70	Call	Bond Future	16156	16	16	16	0.00
06/03/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2043 On 06-August-26			Bond Future	127.32	127.5529	127.3188	127.5529	3,416.00
06/03/2026	2043 On 06-August-26	110.88	Call	Bond Future	16439	17	16	17	0.00
06/03/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2043 On 05-November-26			Bond Future	129.57	129.7889	129.5735	129.7889	0.00
06/03/2026	2043 On 05-November-26	112.84	Call	Bond Future	16734	17	17	17	0.00
06/03/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2043 On 04-February-27			Bond Future	128.99	129.1651	128.9864	129.1651	0.00
06/03/2026	2043 On 04-February-27	117.63	Call	Bond Future	11366	12	11	12	0.00
06/03/2026	2043 On 04-February-27	117.63	Put	Bond Future	10	0	0	0	0.00
06/03/2026	2043 On 06-May-27			Bond Future	131.21	131.3640	131.2102	131.3640	0.00
06/03/2026	2043 On 06-May-27	127.48	Call	Bond Future	4516	5	5	5	0.00
06/03/2026	2043 On 06-May-27	127.48	Put	Bond Future	786	1	1	1	0.00
06/03/2026	2044 On 07-May-26			Bond Future	9.16	101.1304	98.8966	101.1304	132,048.00
06/03/2026	2044 On 07-May-26	11.80	Call	Bond Future	18945	21	19	21	0.00
06/03/2026	2044 On 07-May-26	10.00	Call	Bond Future	6834	9	7	9	0.00
06/03/2026	2044 On 07-May-26		Call	Bond Future	975.80	2.1788	0.9758	2.1788	0.00
06/03/2026	2044 On 07-May-26	10.00	Put	Bond Future	70	0	0	0	15,000.00
06/03/2026	2044 On 07-May-26		Put	Bond Future	2079.23	1.0484	2.0792	1.0484	0.00
06/03/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2044 On 06-August-26			Bond Future	9.22	98.5477	96.2696	98.5477	4,100.00
06/03/2026	2044 On 06-August-26	12.42	Call	Bond Future	21941	24	22	24	0.00
06/03/2026	2044 On 06-August-26	9.25	Call	Bond Future	2120	4	2	4	0.00
06/03/2026	2044 On 06-August-26	9.00	Call	Bond Future	1043	2	1	2	0.00
06/03/2026	2044 On 06-August-26	9.00	Put	Bond Future	2872	2	3	2	7,000.00
06/03/2026	2044 On 06-August-26	9.25	Put	Bond Future	1838	1	2	1	7,000.00
06/03/2026	2044 On 06-August-26	12.42	Put	Bond Future	1	0	0	0	0.00
06/03/2026	2044 On 05-November-26			Bond Future	9.27	100.2518	97.9517	100.2518	0.00
06/03/2026	2044 On 05-November-26	11.34	Call	Bond Future	15147	17	15	17	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
06/03/2026	2044 On 05-November-26	11.34	Put	Bond Future	169	0	0	0	0.00
06/03/2026	2044 On 04-February-27			Bond Future	9.33	97.5948	95.2855	97.5948	0.00
06/03/2026	2044 On 04-February-27	10.18	Call	Bond Future	7797	10	8	10	0.00
06/03/2026	2044 On 04-February-27	10.18	Put	Bond Future	1281	1	1	1	0.00
06/03/2026	2044 On 06-May-27			Bond Future	9.41	99.2316	96.9044	99.2316	0.00
06/03/2026	2044 On 06-May-27	9.08	Call	Bond Future	2205	4	2	4	0.00
06/03/2026	2044 On 06-May-27	9.08	Put	Bond Future	4883	4	5	4	0.00
06/03/2026	2046 On 07-May-26			Bond Future	146.05	147.0450	146.0525	147.0450	18,662.00
06/03/2026	2046 On 07-May-26	124.95	Call	Bond Future	21103	22	21	22	0.00
06/03/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2046 On 06-August-26			Bond Future	148.69	149.7021	148.6850	149.7021	0.00
06/03/2026	2046 On 06-August-26	122.38	Call	Bond Future	26305	27	26	27	0.00
06/03/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2046 On 05-November-26			Bond Future	149.00	150.0066	148.9982	150.0066	0.00
06/03/2026	2046 On 05-November-26	125.48	Call	Bond Future	23518	25	24	25	0.00
06/03/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2046 On 04-February-27			Bond Future	151.64	152.6240	151.6439	152.6240	0.00
06/03/2026	2046 On 04-February-27	131.09	Call	Bond Future	20554	22	21	22	0.00
06/03/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2046 On 06-May-27			Bond Future	151.90	152.8683	151.9047	152.8683	0.00
06/03/2026	2046 On 06-May-27	148.99	Call	Bond Future	2915	4	3	4	0.00
06/03/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2050 On 07-May-26			Bond Future	151.74	152.1325	151.7390	152.1325	17,225.00
06/03/2026	2050 On 07-May-26	124.07	Call	Bond Future	27669	28	28	28	0.00
06/03/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2050 On 06-August-26			Bond Future	152.03	152.4415	152.0342	152.4415	0.00
06/03/2026	2050 On 06-August-26	123.27	Call	Bond Future	28764	29	29	29	0.00
06/03/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2050 On 05-November-26			Bond Future	154.73	155.1144	154.7266	155.1144	0.00
06/03/2026	2050 On 05-November-26	123.84	Call	Bond Future	30887	31	31	31	0.00
06/03/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
06/03/2026	2050 On 04-February-27			Bond Future	154.99	155.3413	154.9948	155.3413	0.00
06/03/2026	2050 On 04-February-27	132.39	Call	Bond Future	22605	23	23	23	0.00
06/03/2026	2050 On 04-February-27	132.39	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
06/03/2026	2050 On 06-May-27			Bond Future	157.67	157.9877	157.6689	157.9877	0.00
06/03/2026	2050 On 06-May-27	150.46	Call	Bond Future	7209	8	7	8	0.00
06/03/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
06/03/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	AL37 On 07-May-26			Index Future	1270.41	1285.3840	1270.4070	1285.3840	0.00
06/03/2026	AL37 On 06-August-26			Index Future	1292.75	1308.0470	1292.7490	1308.0470	0.00
06/03/2026	AL37 On 05-November-26			Index Future	1315.60	1330.9340	1315.5950	1330.9340	0.00
06/03/2026	AL37 On 04-February-27			Index Future	1338.67	1353.8660	1338.6660	1353.8660	0.00
06/03/2026	AL37 On 06-May-27			Index Future	1361.50	1376.6620	1361.4950	1376.6620	0.00
06/03/2026	AL7T On 07-May-26			Index Future	1641.78	1670.2640	1641.7760	1670.2640	0.00
06/03/2026	AL7T On 06-August-26			Index Future	1670.65	1699.7130	1670.6490	1699.7130	0.00
06/03/2026	AL7T On 05-November-26			Index Future	1700.17	1729.4520	1700.1740	1729.4520	0.00
06/03/2026	AL7T On 04-February-27			Index Future	1729.99	1759.2510	1729.9890	1759.2510	0.00
06/03/2026	AL7T On 06-May-27			Index Future	1759.49	1788.8730	1759.4910	1788.8730	0.00
06/03/2026	ALBI On 07-May-26			Index Future	1392.18	1416.7900	1392.1830	1416.7900	76.00
06/03/2026	ALBI On 06-August-26			Index Future	1416.67	1441.7700	1416.6670	1441.7700	0.00
06/03/2026	ALBI On 05-November-26			Index Future	1441.70	1466.9970	1441.7040	1466.9970	0.00
06/03/2026	ALBI On 04-February-27			Index Future	1466.99	1492.2730	1466.9860	1492.2730	0.00
06/03/2026	ALBI On 06-May-27			Index Future	1492.00	1517.4000	1492.0030	1517.4000	0.00
06/03/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C039 On 31-March-39			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
06/03/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/03/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/03/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/03/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	ES33 On 07-May-26			Bond Future	8.99	94.6807	93.2738	94.6807	0.00
06/03/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12393	14	12	14	0.00
06/03/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
06/03/2026	ES33 On 06-August-26			Bond Future	9.07	96.3916	94.9551	96.3916	0.00
06/03/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13086	15	13	15	0.00
06/03/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
06/03/2026	ES33 On 05-November-26			Bond Future	9.16	94.2903	92.8452	94.2903	0.00
06/03/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7517	9	8	9	0.00
06/03/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
06/03/2026	ES33 On 04-February-27			Bond Future	9.26	95.9344	94.4930	95.9344	0.00
06/03/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1996	3	2	3	0.00
06/03/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
06/03/2026	ES33 On 06-May-27			Bond Future	9.37	93.7759	92.3300	93.7759	0.00
06/03/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
06/03/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2595	1	3	1	0.00
06/03/2026	ES42 On 07-May-26			Bond Future	9.44	94.8678	92.7139	94.8678	0.00
06/03/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18073	20	18	20	0.00
06/03/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
06/03/2026	ES42 On 06-August-26			Bond Future	9.51	96.5818	94.3848	96.5818	0.00
06/03/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19911	22	20	22	0.00
06/03/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
06/03/2026	ES42 On 05-November-26			Bond Future	9.57	94.0117	91.7929	94.0117	0.00
06/03/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13828	16	14	16	0.00
06/03/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
06/03/2026	ES42 On 04-February-27			Bond Future	9.65	95.6496	93.4211	95.6496	0.00
06/03/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4561	7	5	7	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
06/03/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
06/03/2026	ES42 On 06-May-27			Bond Future	9.73	93.0138	90.7675	93.0138	0.00
06/03/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
06/03/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2975	1	3	1	0.00
06/03/2026	GOVI On 07-May-26			GOVI	1365.51	1390.2850	1365.5130	1390.2850	602.00
06/03/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1885130	213	189	213	0.00
06/03/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
06/03/2026	GOVI On 06-August-26			GOVI	1389.53	1414.7980	1389.5280	1414.7980	0.00
06/03/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2005280	226	201	226	0.00
06/03/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
06/03/2026	GOVI On 05-November-26			GOVI	1414.09	1439.5520	1414.0850	1439.5520	0.00
06/03/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1370850	163	137	163	0.00
06/03/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
06/03/2026	GOVI On 04-February-27			GOVI	1438.88	1464.3560	1438.8830	1464.3560	0.00
06/03/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	698830	95	70	95	0.00
06/03/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
06/03/2026	GOVI On 06-May-27			GOVI	1463.42	1489.0120	1463.4200	1489.0120	0.00
06/03/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	364200	62	36	62	0.00
06/03/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
06/03/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2026	I258 On 07-May-26			Bond Future	139.36	139.3648	139.3628	139.3648	0.00
06/03/2026	I258 On 07-May-26	113.73	Call	Bond Future	25633	26	26	26	0.00
06/03/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
06/03/2026	I258 On 06-August-26			Bond Future	139.03	139.0410	139.0328	139.0410	0.00
06/03/2026	I258 On 06-August-26	112.95	Call	Bond Future	26083	26	26	26	0.00
06/03/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
06/03/2026	I258 On 05-November-26			Bond Future	141.50	141.4785	141.4950	141.4785	0.00
06/03/2026	I258 On 05-November-26	114.95	Call	Bond Future	26545	27	27	27	0.00
06/03/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
06/03/2026	I258 On 04-February-27			Bond Future	141.12	141.0589	141.1198	141.0589	0.00
06/03/2026	I258 On 04-February-27	118.90	Call	Bond Future	22222	22	22	22	0.00
06/03/2026	I258 On 04-February-27	118.90	Put	Bond Future	2	0	0	0	0.00
06/03/2026	I258 On 06-May-27			Bond Future	143.55	143.4607	143.5533	143.4607	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
06/03/2026	I258 On 06-May-27	134.78	Call	Bond Future	9523	10	10	10	0.00
06/03/2026	I258 On 06-May-27	134.78	Put	Bond Future	750	1	1	1	0.00
06/03/2026	IGOV On 07-May-26			Index Future	452.13	453.1610	452.1250	453.1610	251.00
06/03/2026	IGOV On 06-August-26			Index Future	460.19	461.2610	460.1860	461.2610	0.00
06/03/2026	IGOV On 05-November-26			Index Future	468.43	469.4400	468.4270	469.4400	0.00
06/03/2026	IGOV On 04-February-27			Index Future	476.75	477.6350	476.7470	477.6350	0.00
06/03/2026	IGOV On 06-May-27			Index Future	484.98	485.7820	484.9820	485.7820	0.00
06/03/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/03/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/03/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/03/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/03/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/03/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/03/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/03/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/03/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/03/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/03/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/03/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/03/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/03/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/03/2026	R033 On 07-May-26			Bond Future	8.29	111.5905	109.9438	111.5905	9,512.00
06/03/2026	R033 On 07-May-26	10.38	Call	Bond Future	10664	12	11	12	0.00
06/03/2026	R033 On 07-May-26	10.38	Put	Bond Future	9	0	0	0	0.00
06/03/2026	R033 On 06-August-26			Bond Future	8.35	113.5793	111.8983	113.5793	223.00
06/03/2026	R033 On 06-August-26	10.25	Call	Bond Future	9664	11	10	11	0.00
06/03/2026	R033 On 06-August-26	10.25	Put	Bond Future	220	0	0	0	0.00
06/03/2026	R033 On 05-November-26			Bond Future	8.42	110.5045	108.8141	110.5045	0.00
06/03/2026	R033 On 05-November-26	9.33	Call	Bond Future	5573	7	6	7	0.00
06/03/2026	R033 On 05-November-26	9.33	Put	Bond Future	1036	1	1	1	0.00
06/03/2026	R033 On 04-February-27			Bond Future	8.49	112.4056	110.7202	112.4056	0.00
06/03/2026	R033 On 04-February-27	8.65	Call	Bond Future	3256	4	3	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
06/03/2026	R033 On 04-February-27	8.65	Put	Bond Future	2467	2	2	2	0.00
06/03/2026	R033 On 06-May-27			Bond Future	8.58	109.2544	107.5643	109.2544	0.00
06/03/2026	R033 On 06-May-27	7.93	Call	Bond Future	1191	2	1	2	0.00
06/03/2026	R033 On 06-May-27	7.93	Put	Bond Future	4320	4	4	4	0.00
06/03/2026	R035 On 07-May-26			Bond Future	8.53	105.5965	103.8643	105.5965	104,742.00
06/03/2026	R035 On 07-May-26	10.86	Call	Bond Future	13204	15	13	15	0.00
06/03/2026	R035 On 07-May-26	10.66	Call	Bond Future	12164	14	12	14	0.00
06/03/2026	R035 On 07-May-26	10.16	Call	Bond Future	9494	11	9	11	0.00
06/03/2026	R035 On 07-May-26	9.66	Call	Bond Future	6731	8	7	8	200.00
06/03/2026	R035 On 07-May-26	10.71	Call	Bond Future	12425	14	12	14	0.00
06/03/2026	R035 On 07-May-26	9.64	Call	Bond Future	6619	8	7	8	250.00
06/03/2026	R035 On 07-May-26	10.21	Call	Bond Future	9766	11	10	11	0.00
06/03/2026	R035 On 07-May-26	9.71	Call	Bond Future	7011	9	7	9	350.00
06/03/2026	R035 On 07-May-26	10.64	Call	Bond Future	12059	14	12	14	0.00
06/03/2026	R035 On 07-May-26	10.14	Call	Bond Future	9385	11	9	11	0.00
06/03/2026	R035 On 07-May-26	8.31	Call	Bond Future	313	1	0	1	0.00
06/03/2026	R035 On 07-May-26	8.55	Call	Bond Future	979	2	1	2	0.00
06/03/2026	R035 On 07-May-26	8.29	Call	Bond Future	277	1	0	1	1,000.00
06/03/2026	R035 On 07-May-26	8.79	Call	Bond Future	2000	4	2	4	1,000.00
06/03/2026	R035 On 07-May-26	9.20	Call	Bond Future	4155	6	4	6	0.00
06/03/2026	R035 On 07-May-26	9.20	Put	Bond Future	95	0	0	0	1,000.00
06/03/2026	R035 On 07-May-26	8.79	Put	Bond Future	387	0	0	0	0.00
06/03/2026	R035 On 07-May-26	8.29	Put	Bond Future	1756	1	2	1	0.00
06/03/2026	R035 On 07-May-26	8.55	Put	Bond Future	835	0	1	0	16,000.00
06/03/2026	R035 On 07-May-26	8.31	Put	Bond Future	1666	1	2	1	16,000.00
06/03/2026	R035 On 07-May-26	10.14	Put	Bond Future	4	0	0	0	250.00
06/03/2026	R035 On 07-May-26	9.64	Put	Bond Future	20	0	0	0	0.00
06/03/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
06/03/2026	R035 On 07-May-26	10.21	Put	Bond Future	3	0	0	0	350.00
06/03/2026	R035 On 07-May-26	9.71	Put	Bond Future	16	0	0	0	0.00
06/03/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
06/03/2026	R035 On 07-May-26	10.16	Put	Bond Future	3	0	0	0	200.00
06/03/2026	R035 On 07-May-26	9.66	Put	Bond Future	19	0	0	0	0.00
06/03/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R035 On 06-August-26			Bond Future	8.58	107.4785	105.7108	107.4785	100.00
06/03/2026	R035 On 06-August-26	11.06	Call	Bond Future	13636	15	14	15	0.00
06/03/2026	R035 On 06-August-26	9.72	Call	Bond Future	6760	8	7	8	0.00
06/03/2026	R035 On 06-August-26	9.22	Call	Bond Future	4213	6	4	6	250.00
06/03/2026	R035 On 06-August-26	10.22	Call	Bond Future	9370	11	9	11	0.00
06/03/2026	R035 On 06-August-26	7.70	Call	Bond Future	23	0	0	0	5,000.00
06/03/2026	R035 On 06-August-26	7.90	Call	Bond Future	86	0	0	0	0.00
06/03/2026	R035 On 06-August-26	8.34	Call	Bond Future	709	2	1	2	0.00
06/03/2026	R035 On 06-August-26	7.95	Call	Bond Future	116	0	0	0	5,000.00
06/03/2026	R035 On 06-August-26	8.71	Call	Bond Future	1910	3	2	3	350.00
06/03/2026	R035 On 06-August-26	8.29	Call	Bond Future	592	1	1	1	1,000.00
06/03/2026	R035 On 06-August-26	8.79	Call	Bond Future	2234	4	2	4	1,000.00
06/03/2026	R035 On 06-August-26	9.39	Call	Bond Future	5061	7	5	7	0.00
06/03/2026	R035 On 06-August-26	9.71	Call	Bond Future	6707	8	7	8	0.00
06/03/2026	R035 On 06-August-26	9.21	Call	Bond Future	4163	6	4	6	0.00
06/03/2026	R035 On 06-August-26	9.13	Call	Bond Future	3773	5	4	5	200.00
06/03/2026	R035 On 06-August-26	9.63	Call	Bond Future	6292	8	6	8	0.00
06/03/2026	R035 On 06-August-26	10.13	Call	Bond Future	8901	11	9	11	0.00
06/03/2026	R035 On 06-August-26	10.13	Put	Bond Future	92	0	0	0	200.00
06/03/2026	R035 On 06-August-26	9.63	Put	Bond Future	218	0	0	0	200.00
06/03/2026	R035 On 06-August-26	9.13	Put	Bond Future	541	0	1	0	0.00
06/03/2026	R035 On 06-August-26	9.21	Put	Bond Future	469	0	0	0	350.00
06/03/2026	R035 On 06-August-26	8.71	Put	Bond Future	1150	1	1	1	0.00
06/03/2026	R035 On 06-August-26	9.71	Put	Bond Future	189	0	0	0	350.00
06/03/2026	R035 On 06-August-26	9.39	Put	Bond Future	338	0	0	0	1,000.00
06/03/2026	R035 On 06-August-26	8.79	Put	Bond Future	997	1	1	1	0.00
06/03/2026	R035 On 06-August-26	8.29	Put	Bond Future	2386	1	2	1	0.00
06/03/2026	R035 On 06-August-26	8.34	Put	Bond Future	2194	1	2	1	5,000.00
06/03/2026	R035 On 06-August-26	7.95	Put	Bond Future	4038	3	4	3	0.00
06/03/2026	R035 On 06-August-26	7.90	Put	Bond Future	4326	3	4	3	0.00
06/03/2026	R035 On 06-August-26	7.70	Put	Bond Future	5546	4	6	4	0.00
06/03/2026	R035 On 06-August-26	10.22	Put	Bond Future	79	0	0	0	250.00
06/03/2026	R035 On 06-August-26	9.72	Put	Bond Future	186	0	0	0	250.00
06/03/2026	R035 On 06-August-26	9.22	Put	Bond Future	461	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
06/03/2026	R035 On 06-August-26	11.06	Put	Bond Future	6	0	0	0	0.00
06/03/2026	R035 On 05-November-26			Bond Future	8.65	104.8393	103.0594	104.8393	0.00
06/03/2026	R035 On 05-November-26	10.03	Call	Bond Future	8042	10	8	10	0.00
06/03/2026	R035 On 05-November-26	8.80	Call	Bond Future	2410	4	2	4	200.00
06/03/2026	R035 On 05-November-26	9.80	Call	Bond Future	6911	9	7	9	0.00
06/03/2026	R035 On 05-November-26	9.30	Call	Bond Future	4537	6	5	6	0.00
06/03/2026	R035 On 05-November-26	8.97	Call	Bond Future	3088	4	3	4	0.00
06/03/2026	R035 On 05-November-26	8.47	Call	Bond Future	1289	2	1	2	0.00
06/03/2026	R035 On 05-November-26	7.97	Call	Bond Future	273	1	0	1	600.00
06/03/2026	R035 On 05-November-26	8.47	Put	Bond Future	2329	2	2	2	600.00
06/03/2026	R035 On 05-November-26	7.97	Put	Bond Future	4354	3	4	3	0.00
06/03/2026	R035 On 05-November-26	8.97	Put	Bond Future	1198	1	1	1	600.00
06/03/2026	R035 On 05-November-26	9.30	Put	Bond Future	772	1	1	1	200.00
06/03/2026	R035 On 05-November-26	8.80	Put	Bond Future	1504	1	2	1	0.00
06/03/2026	R035 On 05-November-26	9.80	Put	Bond Future	393	0	0	0	200.00
06/03/2026	R035 On 05-November-26	10.03	Put	Bond Future	291	0	0	0	0.00
06/03/2026	R035 On 04-February-27			Bond Future	8.72	106.6436	104.8652	106.6436	0.00
06/03/2026	R035 On 04-February-27	9.02	Call	Bond Future	3148	5	3	5	0.00
06/03/2026	R035 On 04-February-27	7.70	Call	Bond Future	135	0	0	0	3,000.00
06/03/2026	R035 On 04-February-27	8.20	Call	Bond Future	671	2	1	2	3,000.00
06/03/2026	R035 On 04-February-27	8.85	Call	Bond Future	2503	4	3	4	0.00
06/03/2026	R035 On 04-February-27	8.85	Put	Bond Future	1743	1	2	1	3,000.00
06/03/2026	R035 On 04-February-27	8.20	Put	Bond Future	3691	3	4	3	0.00
06/03/2026	R035 On 04-February-27	7.70	Put	Bond Future	6188	5	6	5	0.00
06/03/2026	R035 On 04-February-27	9.02	Put	Bond Future	1427	1	1	1	0.00
06/03/2026	R035 On 06-May-27			Bond Future	8.80	103.9366	102.1504	103.9366	0.00
06/03/2026	R035 On 06-May-27	8.25	Call	Bond Future	883	2	1	2	0.00
06/03/2026	R035 On 06-May-27	8.25	Put	Bond Future	3992	3	4	3	0.00
06/03/2026	R038 On 07-May-26			Bond Future	8.92	117.5712	115.3507	117.5712	4,049.00
06/03/2026	R038 On 07-May-26	11.40	Call	Bond Future	17502	20	18	20	0.00
06/03/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R038 On 06-August-26			Bond Future	8.99	119.6667	117.4013	119.6667	0.00
06/03/2026	R038 On 06-August-26	11.77	Call	Bond Future	19049	21	19	21	0.00
06/03/2026	R038 On 06-August-26	11.77	Put	Bond Future	5	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
06/03/2026	R038 On 05-November-26			Bond Future	9.05	116.2561	113.9723	116.2561	0.00
06/03/2026	R038 On 05-November-26	10.72	Call	Bond Future	12000	14	12	14	0.00
06/03/2026	R038 On 05-November-26	10.72	Put	Bond Future	234	0	0	0	0.00
06/03/2026	R038 On 04-February-27			Bond Future	9.13	118.2560	115.9686	118.2560	0.00
06/03/2026	R038 On 04-February-27	9.60	Call	Bond Future	5009	7	5	7	0.00
06/03/2026	R038 On 04-February-27	9.60	Put	Bond Future	1565	1	2	1	0.00
06/03/2026	R038 On 06-May-27			Bond Future	9.21	114.7621	112.4610	114.7621	0.00
06/03/2026	R038 On 06-May-27	8.71	Call	Bond Future	1350	3	1	3	0.00
06/03/2026	R038 On 06-May-27	8.71	Put	Bond Future	5119	4	5	4	0.00
06/03/2026	R053 On 07-May-26			Bond Future	9.03	130.5802	127.4013	130.5802	76,855.00
06/03/2026	R053 On 07-May-26	11.69	Call	Bond Future	26626	30	27	30	0.00
06/03/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R053 On 06-August-26			Bond Future	9.08	132.9075	129.6662	132.9075	0.00
06/03/2026	R053 On 06-August-26	12.28	Call	Bond Future	30558	34	31	34	0.00
06/03/2026	R053 On 06-August-26	8.10	Call	Bond Future	30	0	0	0	530.00
06/03/2026	R053 On 06-August-26	8.60	Call	Bond Future	572	2	1	2	530.00
06/03/2026	R053 On 06-August-26	9.10	Call	Bond Future	3110	5	3	5	0.00
06/03/2026	R053 On 06-August-26	9.10	Put	Bond Future	2828	2	3	2	530.00
06/03/2026	R053 On 06-August-26	8.60	Put	Bond Future	6577	4	7	4	0.00
06/03/2026	R053 On 06-August-26	8.10	Put	Bond Future	12865	10	13	10	0.00
06/03/2026	R053 On 06-August-26	12.28	Put	Bond Future	3	0	0	0	0.00
06/03/2026	R053 On 05-November-26			Bond Future	9.13	129.3481	126.0734	129.3481	0.00
06/03/2026	R053 On 05-November-26	11.21	Call	Bond Future	21547	25	22	25	0.00
06/03/2026	R053 On 05-November-26	11.21	Put	Bond Future	249	0	0	0	0.00
06/03/2026	R053 On 04-February-27			Bond Future	9.18	131.5733	128.2819	131.5733	0.00
06/03/2026	R053 On 04-February-27	9.99	Call	Bond Future	10819	14	11	14	0.00
06/03/2026	R053 On 04-February-27	9.99	Put	Bond Future	1811	2	2	2	0.00
06/03/2026	R053 On 06-May-27			Bond Future	9.24	127.9253	124.6059	127.9253	0.00
06/03/2026	R053 On 06-May-27	8.92	Call	Bond Future	3060	5	3	5	0.00
06/03/2026	R053 On 06-May-27	8.92	Put	Bond Future	6892	6	7	6	0.00
06/03/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
06/03/2026	R186 On 07-May-26	8.69	Call	Bond Future	65	0	0	0	0.00
06/03/2026	R186 On 07-May-26	8.69	Put	Bond Future	65	0	0	0	0.00
06/03/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	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
06/03/2026	R186 On 06-August-26	8.57	Call	Bond Future	70	0	0	0	0.00
06/03/2026	R186 On 06-August-26	8.57	Put	Bond Future	70	0	0	0	0.00
06/03/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
06/03/2026	R186 On 05-November-26	8.12	Call	Bond Future	44	0	0	0	0.00
06/03/2026	R186 On 05-November-26	8.12	Put	Bond Future	44	0	0	0	0.00
06/03/2026	R202 On 07-May-26			Bond Future	304.83	304.8384	304.8346	304.8384	772.00
06/03/2026	R202 On 07-May-26	277.55	Call	Bond Future	27285	27	27	27	0.00
06/03/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R202 On 06-August-26			Bond Future	304.93	304.9517	304.9345	304.9517	253.00
06/03/2026	R202 On 06-August-26	278.86	Call	Bond Future	26074	26	26	26	0.00
06/03/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R202 On 05-November-26			Bond Future	310.34	310.2986	310.3350	310.2986	0.00
06/03/2026	R202 On 05-November-26	280.46	Call	Bond Future	29875	30	30	30	0.00
06/03/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R202 On 04-February-27			Bond Future	310.36	310.2304	310.3633	310.2304	0.00
06/03/2026	R202 On 04-February-27	294.73	Call	Bond Future	15633	16	16	16	0.00
06/03/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R202 On 06-May-27			Bond Future	315.72	315.5158	315.7180	315.5158	0.00
06/03/2026	R202 On 06-May-27	306.99	Call	Bond Future	8728	9	9	9	0.00
06/03/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R209 On 07-May-26			Bond Future	8.68	86.4509	84.8136	86.4509	45,568.00
06/03/2026	R209 On 07-May-26	11.07	Call	Bond Future	12644	14	13	14	0.00
06/03/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R209 On 06-August-26			Bond Future	8.73	87.9917	86.3214	87.9917	770.00
06/03/2026	R209 On 06-August-26	11.39	Call	Bond Future	13659	15	14	15	0.00
06/03/2026	R209 On 06-August-26	11.39	Put	Bond Future	4	0	0	0	0.00
06/03/2026	R209 On 05-November-26			Bond Future	8.79	86.3642	84.6801	86.3642	0.00
06/03/2026	R209 On 05-November-26	10.32	Call	Bond Future	8326	10	8	10	0.00
06/03/2026	R209 On 05-November-26	10.32	Put	Bond Future	233	0	0	0	0.00
06/03/2026	R209 On 04-February-27			Bond Future	8.85	87.8504	86.1638	87.8504	0.00
06/03/2026	R209 On 04-February-27	9.28	Call	Bond Future	3601	5	4	5	0.00
06/03/2026	R209 On 04-February-27	8.96	Call	Bond Future	2420	4	2	4	0.00
06/03/2026	R209 On 04-February-27	8.03	Call	Bond Future	293	1	0	1	3,237.00
06/03/2026	R209 On 04-February-27	8.96	Put	Bond Future	1842	1	2	1	3,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2026	R209 On 04-February-27	8.03	Put	Bond Future	5013	4	5	4	0.00
06/03/2026	R209 On 04-February-27	9.28	Put	Bond Future	1292	1	1	1	0.00
06/03/2026	R209 On 06-May-27			Bond Future	8.93	86.1772	84.4807	86.1772	0.00
06/03/2026	R209 On 06-May-27	8.41	Call	Bond Future	999	2	1	2	0.00
06/03/2026	R209 On 06-May-27	8.25	Call	Bond Future	702	1	1	1	4,620.00
06/03/2026	R209 On 06-May-27	9.32	Call	Bond Future	3708	5	4	5	0.00
06/03/2026	R209 On 06-May-27	9.32	Put	Bond Future	1634	1	2	1	4,620.00
06/03/2026	R209 On 06-May-27	8.25	Put	Bond Future	4485	3	4	3	0.00
06/03/2026	R209 On 06-May-27	8.41	Put	Bond Future	3873	3	4	3	0.00
06/03/2026	R210 On 07-May-26			Bond Future	260.66	260.8218	260.6629	260.8218	1,191.00
06/03/2026	R210 On 07-May-26	255.40	Call	Bond Future	5263	5	5	5	0.00
06/03/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R210 On 06-August-26			Bond Future	265.36	265.5347	265.3611	265.5347	0.00
06/03/2026	R210 On 06-August-26	259.84	Call	Bond Future	5521	6	6	6	0.00
06/03/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R210 On 05-November-26			Bond Future	266.54	266.6732	266.5437	266.6732	0.00
06/03/2026	R210 On 05-November-26	253.33	Call	Bond Future	13214	13	13	13	0.00
06/03/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R210 On 04-February-27			Bond Future	271.28	271.3264	271.2768	271.3264	0.00
06/03/2026	R210 On 04-February-27	266.03	Call	Bond Future	5247	5	5	5	0.00
06/03/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R210 On 06-May-27			Bond Future	272.39	272.3785	272.3871	272.3785	0.00
06/03/2026	R210 On 06-May-27	271.13	Call	Bond Future	1257	1	1	1	0.00
06/03/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R213 On 07-May-26			Bond Future	8.00	98.6357	97.4327	98.6357	89,839.00
06/03/2026	R213 On 07-May-26	9.80	Call	Bond Future	6589	8	7	8	0.00
06/03/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
06/03/2026	R213 On 06-August-26			Bond Future	8.06	100.3937	99.1649	100.3937	0.00
06/03/2026	R213 On 06-August-26	9.69	Call	Bond Future	5790	7	6	7	0.00
06/03/2026	R213 On 06-August-26	9.69	Put	Bond Future	41	0	0	0	0.00
06/03/2026	R213 On 05-November-26			Bond Future	8.12	98.5824	97.3496	98.5824	0.00
06/03/2026	R213 On 05-November-26	8.75	Call	Bond Future	2613	4	3	4	0.00
06/03/2026	R213 On 05-November-26	8.75	Put	Bond Future	453	0	0	0	0.00
06/03/2026	R213 On 04-February-27			Bond Future	8.20	100.2794	99.0557	100.2794	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
06/03/2026	R213 On 04-February-27	8.14	Call	Bond Future	1114	2	1	2	0.00
06/03/2026	R213 On 04-February-27	8.14	Put	Bond Future	1316	1	1	1	0.00
06/03/2026	R213 On 06-May-27			Bond Future	8.30	98.4164	97.1932	98.4164	0.00
06/03/2026	R213 On 06-May-27	7.56	Call	Bond Future	275	1	0	1	0.00
06/03/2026	R213 On 06-May-27	7.56	Put	Bond Future	2614	2	3	2	0.00
06/03/2026	R214 On 07-May-26			Bond Future	9.03	82.7582	80.8332	82.7582	38,959.00
06/03/2026	R214 On 07-May-26	11.53	Call	Bond Future	14890	17	15	17	0.00
06/03/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R214 On 06-August-26			Bond Future	9.08	84.2332	82.2703	84.2332	0.00
06/03/2026	R214 On 06-August-26	11.97	Call	Bond Future	16647	19	17	19	0.00
06/03/2026	R214 On 06-August-26	11.97	Put	Bond Future	3	0	0	0	0.00
06/03/2026	R214 On 05-November-26			Bond Future	9.14	82.3957	80.4132	82.3957	0.00
06/03/2026	R214 On 05-November-26	10.97	Call	Bond Future	11258	13	11	13	0.00
06/03/2026	R214 On 05-November-26	10.97	Put	Bond Future	196	0	0	0	0.00
06/03/2026	R214 On 04-February-27			Bond Future	9.20	83.8139	81.8223	83.8139	0.00
06/03/2026	R214 On 04-February-27	9.90	Call	Bond Future	5553	7	6	7	0.00
06/03/2026	R214 On 04-February-27	9.90	Put	Bond Future	1123	1	1	1	0.00
06/03/2026	R214 On 06-May-27			Bond Future	9.27	81.9274	79.9196	81.9274	0.00
06/03/2026	R214 On 06-May-27	8.88	Call	Bond Future	1500	3	2	3	0.00
06/03/2026	R214 On 06-May-27	8.88	Put	Bond Future	4111	3	4	3	0.00
06/03/2026	R248 On 07-May-26			Bond Future	9.13	100.5662	98.1071	100.5662	290,298.00
06/03/2026	R248 On 07-May-26	11.72	Call	Bond Future	19627	22	20	22	0.00
06/03/2026	R248 On 07-May-26	8.30	Call	Bond Future	1	0	0	0	1,620.00
06/03/2026	R248 On 07-May-26	8.70	Call	Bond Future	113	1	0	1	1,620.00
06/03/2026	R248 On 07-May-26	9.18	Call	Bond Future	1650	3	2	3	0.00
06/03/2026	R248 On 07-May-26	9.19	Call	Bond Future	1705	4	2	4	0.00
06/03/2026	R248 On 07-May-26	9.19	Put	Bond Future	1197	1	1	1	0.00
06/03/2026	R248 On 07-May-26	9.18	Put	Bond Future	1233	1	1	1	0.00
06/03/2026	R248 On 07-May-26	8.70	Put	Bond Future	4205	2	4	2	0.00
06/03/2026	R248 On 07-May-26	8.30	Put	Bond Future	8109	6	8	6	0.00
06/03/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R248 On 06-August-26			Bond Future	9.19	102.3586	99.8513	102.3586	0.00
06/03/2026	R248 On 06-August-26	12.37	Call	Bond Future	23004	26	23	26	0.00
06/03/2026	R248 On 06-August-26	9.00	Call	Bond Future	1219	3	1	3	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
06/03/2026	R248 On 06-August-26	10.00	Call	Bond Future	7409	10	7	10	0.00
06/03/2026	R248 On 06-August-26	10.00	Put	Bond Future	498	0	0	0	1,762.00
06/03/2026	R248 On 06-August-26	9.00	Put	Bond Future	2921	2	3	2	1,762.00
06/03/2026	R248 On 06-August-26	12.37	Put	Bond Future	2	0	0	0	0.00
06/03/2026	R248 On 05-November-26			Bond Future	9.24	99.6941	97.1608	99.6941	0.00
06/03/2026	R248 On 05-November-26	11.31	Call	Bond Future	16122	19	16	19	0.00
06/03/2026	R248 On 05-November-26	11.31	Put	Bond Future	186	0	0	0	0.00
06/03/2026	R248 On 04-February-27			Bond Future	9.30	101.4099	98.8633	101.4099	0.00
06/03/2026	R248 On 04-February-27	10.11	Call	Bond Future	8147	10	8	10	0.00
06/03/2026	R248 On 04-February-27	10.11	Put	Bond Future	1424	1	1	1	0.00
06/03/2026	R248 On 06-May-27			Bond Future	9.36	98.6782	96.1095	98.6782	0.00
06/03/2026	R248 On 06-May-27	9.05	Call	Bond Future	2407	4	2	4	0.00
06/03/2026	R248 On 06-May-27	9.05	Put	Bond Future	5197	4	5	4	0.00
06/03/2026	R2R9 On 07-May-26			Bond Future	9.02	109.8123	107.5295	109.8123	0.00
06/03/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96680	99	97	99	0.00
06/03/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R2R9 On 06-August-26			Bond Future	9.09	111.7695	109.4411	111.7695	0.00
06/03/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96322	99	96	99	0.00
06/03/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R2R9 On 05-November-26			Bond Future	9.15	108.7263	106.3769	108.7263	0.00
06/03/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95407	98	95	98	0.00
06/03/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R2R9 On 04-February-27			Bond Future	9.23	110.5968	108.2403	110.5968	0.00
06/03/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5614	8	6	8	0.00
06/03/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	826	0	1	0	0.00
06/03/2026	R2R9 On 06-May-27			Bond Future	9.31	107.4782	105.1053	107.4782	0.00
06/03/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1563	3	2	3	0.00
06/03/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5143	4	5	4	0.00
06/03/2026	R4R2 On 07-May-26			Bond Future	9.13	111.8077	109.4358	111.8077	4,279.00
06/03/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98347	101	98	101	0.00
06/03/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R4R2 On 06-August-26			Bond Future	9.19	113.8004	111.3813	113.8004	0.00
06/03/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97964	100	98	100	0.00
06/03/2026	R4R2 On 06-August-26	102.06	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
06/03/2026	R4R2 On 05-November-26			Bond Future	9.25	110.6664	108.2250	110.6664	0.00
06/03/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97002	99	97	99	0.00
06/03/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
06/03/2026	R4R2 On 04-February-27			Bond Future	9.32	112.5702	110.1208	112.5702	0.00
06/03/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7204	9	7	9	0.00
06/03/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	691	0	1	0	0.00
06/03/2026	R4R2 On 06-May-27			Bond Future	9.40	109.3588	106.8917	109.3588	0.00
06/03/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2001	3	2	3	0.00
06/03/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5354	4	5	4	0.00
06/03/2026	RR87 On 07-May-26			Bond Future	7.01	102.9993	102.9126	102.9993	0.00
06/03/2026	RR87 On 07-May-26	6.81	Call	Bond Future	6	0	0	0	0.00
06/03/2026	RR87 On 07-May-26	6.81	Put	Bond Future	118	0	0	0	0.00
06/03/2026	RR87 On 06-August-26			Bond Future	6.88	101.1032	101.0064	101.1032	0.00
06/03/2026	RR87 On 06-August-26	6.53	Call	Bond Future	10	0	0	0	0.00
06/03/2026	RR87 On 06-August-26	6.53	Put	Bond Future	134	0	0	0	0.00
06/03/2026	RR87 On 05-November-26			Bond Future	6.31	102.8518	102.7715	102.8518	0.00
06/03/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
06/03/2026	RR87 On 05-November-26	5.27	Put	Bond Future	120	0	0	0	0.00
06/03/2026	RR88 On 07-May-26			Bond Future	7.02	106.3097	106.1067	106.3097	0.00
06/03/2026	RR88 On 07-May-26	6.84	Call	Bond Future	34	0	0	0	0.00
06/03/2026	RR88 On 07-May-26	6.84	Put	Bond Future	301	0	0	0	0.00
06/03/2026	RR88 On 06-August-26			Bond Future	7.00	105.2964	105.0990	105.2964	0.00
06/03/2026	RR88 On 06-August-26	6.79	Call	Bond Future	103	0	0	0	0.00
06/03/2026	RR88 On 06-August-26	6.79	Put	Bond Future	351	0	0	0	0.00
06/03/2026	RR88 On 05-November-26			Bond Future	6.95	106.5347	106.3406	106.5347	0.00
06/03/2026	RR88 On 05-November-26	6.71	Call	Bond Future	127	0	0	0	0.00
06/03/2026	RR88 On 05-November-26	6.71	Put	Bond Future	383	0	0	0	0.00
06/03/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/03/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00