



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/04/2026 TO: 07/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	2029 On 07-May-26			Bond Future	146.19	146.1908	146.1873	146.1908	4,503.00
07/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	4367	4	4	4	0.00
07/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2029 On 06-August-26			Bond Future	148.89	148.8954	148.8917	148.8954	1,581.00
07/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	4792	5	5	5	0.00
07/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2029 On 05-November-26			Bond Future	150.19	150.1988	150.1943	150.1988	0.00
07/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	2634	3	3	3	0.00
07/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2029 On 04-February-27			Bond Future	153.09	153.0915	153.0869	153.0915	0.00
07/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	3367	3	3	3	0.00
07/04/2026	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
07/04/2026	2029 On 06-May-27			Bond Future	154.48	154.4822	154.4762	154.4822	0.00
07/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1156	1	1	1	0.00
07/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2030 On 07-May-26			Bond Future	8.28	101.6290	101.3255	101.6290	103,969.00
07/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3421	4	3	4	0.00
07/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	1	0	0	0	1,000.00
07/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	44	0	0	0	1,000.00
07/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	141	0	0	0	0.00
07/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	1282	1	1	1	1,000.00
07/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1855	2	2	2	0.00
07/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	3429	3	3	3	0.00
07/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	23	0	0	0	0.00
07/04/2026	2030 On 06-August-26			Bond Future	8.37	99.4744	99.1652	99.4744	68,069.00
07/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	2829	3	3	3	0.00
07/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	260	0	0	0	1,000.00
07/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	580	1	1	1	0.00
07/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	76	0	0	0	1,000.00
07/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	2218	2	2	2	0.00
07/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1493	1	1	1	1,000.00
07/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3553	3	4	3	0.00
07/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	368	0	0	0	0.00
07/04/2026	2030 On 05-November-26			Bond Future	8.43	101.3117	100.9967	101.3117	0.00
07/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1188	1	1	1	0.00
07/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1307	1	1	1	0.00
07/04/2026	2030 On 04-February-27			Bond Future	8.50	99.2325	98.9115	99.2325	0.00
07/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	563	1	1	1	0.00
07/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	2316	2	2	2	0.00
07/04/2026	2030 On 06-May-27			Bond Future	8.60	101.0919	100.7650	101.0919	0.00
07/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	302	0	0	0	0.00
07/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3504	3	4	3	0.00
07/04/2026	2031 On 07-May-26			Bond Future	114.19	114.1882	114.1863	114.1882	1,878.00
07/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	547	1	1	1	0.00
07/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	201	0	0	0	0.00
07/04/2026	2031 On 06-August-26			Bond Future	113.88	113.8839	113.8818	113.8839	1,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	735	1	1	1	0.00
07/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	663	1	1	1	0.00
07/04/2026	2031 On 05-November-26			Bond Future	116.01	116.0137	116.0114	116.0137	0.00
07/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	4535	5	5	5	0.00
07/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	14	0	0	0	0.00
07/04/2026	2031 On 04-February-27			Bond Future	115.78	115.7791	115.7757	115.7791	0.00
07/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	831	1	1	1	0.00
07/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	1235	1	1	1	0.00
07/04/2026	2031 On 06-May-27			Bond Future	117.97	117.9750	117.9717	117.9750	0.00
07/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	1724	2	2	2	0.00
07/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	622	1	1	1	0.00
07/04/2026	2032 On 07-May-26			Bond Future	8.69	99.3103	98.9482	99.3103	124,997.00
07/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	6256	7	6	7	0.00
07/04/2026	2032 On 07-May-26		Call	Bond Future	525.57	0.7316	0.5256	0.7316	0.00
07/04/2026	2032 On 07-May-26		Put	Bond Future	1577.42	1.4213	1.5774	1.4213	0.00
07/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	12	0	0	0	0.00
07/04/2026	2032 On 06-August-26			Bond Future	8.76	101.1229	100.7540	101.1229	44,130.00
07/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	5950	6	6	6	0.00
07/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	313	0	0	0	0.00
07/04/2026	2032 On 05-November-26			Bond Future	8.83	98.8306	98.4548	98.8306	0.00
07/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	2857	3	3	3	0.00
07/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1513	1	2	1	0.00
07/04/2026	2032 On 04-February-27			Bond Future	8.90	100.7119	100.3289	100.7119	0.00
07/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1422	2	1	2	0.00
07/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	3125	3	3	3	0.00
07/04/2026	2032 On 06-May-27			Bond Future	8.99	98.4396	98.0495	98.4396	0.00
07/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	724	1	1	1	0.00
07/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	5385	5	5	5	0.00
07/04/2026	2033 On 07-May-26			Bond Future	141.68	141.1457	141.6785	141.1457	9,943.00
07/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	6519	6	7	6	0.00
07/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2033 On 06-August-26			Bond Future	144.30	143.7570	144.2995	143.7570	330.00
07/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	10049	10	10	10	0.00
07/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2033 On 05-November-26			Bond Future	145.41	144.8624	145.4147	144.8624	0.00
07/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	8155	8	8	8	0.00
07/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2033 On 04-February-27			Bond Future	148.22	147.6524	148.2152	147.6524	0.00
07/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	5505	5	6	5	0.00
07/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2033 On 06-May-27			Bond Future	149.41	148.8345	149.4074	148.8345	0.00
07/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
07/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	1803	2	2	2	0.00
07/04/2026	2037 On 07-May-26			Bond Future	9.46	96.5768	95.9674	96.5768	214,991.00
07/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	10892	12	11	12	0.00
07/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	16420	17	16	17	0.00
07/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	8883	9	9	9	142.00
07/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	266	0	0	0	1,500.00
07/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	1396	2	1	2	1,500.00
07/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	3994	5	4	5	0.00
07/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	280	0	0	0	1,500.00
07/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	1205	1	1	1	0.00
07/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	3254	3	3	3	0.00
07/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
07/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	20	0	0	0	0.00
07/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	6	0	0	0	0.00
07/04/2026	2037 On 06-August-26			Bond Future	9.54	94.0793	93.4588	94.0793	22,990.00
07/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	12458	13	12	13	0.00
07/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	10457	11	10	11	0.00
07/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	7504	8	8	8	0.00
07/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	4340	5	4	5	2,541.00
07/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	661	1	1	1	2,541.00
07/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	1434	1	1	1	0.00
07/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	330	0	0	0	2,541.00
07/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	186	0	0	0	0.00
07/04/2026	2037 On 05-November-26			Bond Future	9.61	95.8171	95.1849	95.8171	0.00
07/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	7256	8	7	8	0.00
07/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	8204	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	5538	6	6	6	0.00
07/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	2638	3	3	3	4,490.00
07/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1870	2	2	2	4,490.00
07/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	3582	3	4	3	0.00
07/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	1152	1	1	1	4,490.00
07/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	1369	1	1	1	0.00
07/04/2026	2037 On 04-February-27			Bond Future	9.68	93.3829	92.7387	93.3829	0.00
07/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	3045	3	3	3	0.00
07/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	4043	4	4	4	0.00
07/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	2475	3	2	3	0.00
07/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	988	1	1	1	4,490.00
07/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	4753	4	5	4	4,490.00
07/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	8856	8	9	8	0.00
07/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	3294	3	3	3	4,490.00
07/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	4096	4	4	4	0.00
07/04/2026	2037 On 06-May-27			Bond Future	9.77	95.1325	94.4763	95.1325	0.00
07/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	1302	1	1	1	0.00
07/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	8631	8	9	8	0.00
07/04/2026	2038 On 07-May-26			Bond Future	155.60	155.1394	155.6020	155.1394	4,978.00
07/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	11072	11	11	11	0.00
07/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2038 On 06-August-26			Bond Future	156.29	155.8155	156.2862	155.8155	0.00
07/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	11566	11	12	11	0.00
07/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2038 On 05-November-26			Bond Future	159.21	158.7291	159.2086	158.7291	0.00
07/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	12899	12	13	12	0.00
07/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2038 On 04-February-27			Bond Future	160.03	159.5445	160.0323	159.5445	0.00
07/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	6202	6	6	6	0.00
07/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2038 On 06-May-27			Bond Future	163.07	162.5712	163.0683	162.5712	0.00
07/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	0	0	0	0	0.00
07/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	3032	4	3	4	0.00
07/04/2026	2040 On 07-May-26			Bond Future	9.79	97.3066	96.5857	97.3066	53,927.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	12169	13	12	13	0.00
07/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	16965	18	17	18	0.00
07/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	14226	15	14	15	0.00
07/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	15283	16	15	16	0.00
07/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	12459	13	12	13	0.00
07/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	8896	10	9	10	0.00
07/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	6339	7	6	7	1,460.00
07/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	12	0	0	0	27,500.00
07/04/2026	2040 On 07-May-26		Call	Bond Future	529.59	0.8242	0.5296	0.8242	0.00
07/04/2026	2040 On 07-May-26		Put	Bond Future	3943.88	3.5176	3.9439	3.5176	0.00
07/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	8694	8	9	8	0.00
07/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	8	0	0	0	1,460.00
07/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	149	0	0	0	0.00
07/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	1	0	0	0	1,460.00
07/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	2	0	0	0	0.00
07/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	45	0	0	0	0.00
07/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	9	0	0	0	0.00
07/04/2026	2040 On 06-August-26			Bond Future	9.88	94.5720	93.8378	94.5720	47,806.00
07/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	14593	15	15	15	0.00
07/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	190	0	0	0	0.00
07/04/2026	2040 On 05-November-26			Bond Future	9.95	96.3188	95.5709	96.3188	0.00
07/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	8756	9	9	9	0.00
07/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	9793	10	10	10	0.00
07/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	6838	7	7	7	0.00
07/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	3504	4	4	4	2,300.00
07/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	2041	2	2	2	2,300.00
07/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	3774	3	4	3	0.00
07/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	1270	1	1	1	2,300.00
07/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	1510	1	2	1	0.00
07/04/2026	2040 On 04-February-27			Bond Future	10.02	93.6437	92.8816	93.6437	0.00
07/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	3870	4	4	4	0.00
07/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	2995	3	3	3	0.00
07/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	1194	1	1	1	2,300.00
07/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	4793	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	3801	4	4	4	2,300.00
07/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	5438	5	5	5	2,300.00
07/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	10215	10	10	10	0.00
07/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	4505	4	5	4	0.00
07/04/2026	2040 On 06-May-27			Bond Future	10.11	95.3981	94.6217	95.3981	0.00
07/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	1565	2	2	2	0.00
07/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	10309	10	10	10	0.00
07/04/2026	2043 On 07-May-26			Bond Future	119.92	119.3793	119.9201	119.3793	0.00
07/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	8223	8	8	8	0.00
07/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	3	0	0	0	0.00
07/04/2026	2043 On 06-August-26			Bond Future	119.29	118.7410	119.2916	118.7410	3,416.00
07/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	8541	8	9	8	0.00
07/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	129	0	0	0	0.00
07/04/2026	2043 On 05-November-26			Bond Future	121.52	120.9617	121.5224	120.9617	0.00
07/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	9001	9	9	9	0.00
07/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	319	0	0	0	0.00
07/04/2026	2043 On 04-February-27			Bond Future	120.95	120.3831	120.9533	120.3831	0.00
07/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	5132	5	5	5	0.00
07/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	1808	2	2	2	0.00
07/04/2026	2043 On 06-May-27			Bond Future	123.25	122.6661	123.2472	122.6661	0.00
07/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	1910	2	2	2	0.00
07/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	6142	7	6	7	0.00
07/04/2026	2044 On 07-May-26			Bond Future	9.87	93.8394	93.1016	93.8394	153,671.00
07/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	13160	14	13	14	0.00
07/04/2026	2044 On 07-May-26		Call	Bond Future	174.89	0.3212	0.1749	0.3212	0.00
07/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	2185	3	2	3	0.00
07/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	1216	1	1	1	15,000.00
07/04/2026	2044 On 07-May-26		Put	Bond Future	7073.33	6.4818	7.0733	6.4818	0.00
07/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	11	0	0	0	0.00
07/04/2026	2044 On 06-August-26			Bond Future	9.95	91.1668	90.4154	91.1668	7,030.00
07/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	16261	17	16	17	0.00
07/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	1019	1	1	1	0.00
07/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	625	1	1	1	0.00
07/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	2346	3	2	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
07/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	3898	4	4	4	14,500.00
07/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	8308	8	8	8	7,000.00
07/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	6591	6	7	6	7,000.00
07/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	175	0	0	0	0.00
07/04/2026	2044 On 05-November-26			Bond Future	10.02	92.8508	92.0853	92.8508	0.00
07/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	10531	11	11	11	0.00
07/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	1418	1	1	1	0.00
07/04/2026	2044 On 04-February-27			Bond Future	10.09	90.2349	89.4548	90.2349	0.00
07/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	5017	5	5	5	0.00
07/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	4331	4	4	4	0.00
07/04/2026	2044 On 06-May-27			Bond Future	10.16	91.9254	91.1308	91.9254	0.00
07/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	1928	2	2	2	0.00
07/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	10379	10	10	10	0.00
07/04/2026	2046 On 07-May-26			Bond Future	136.34	135.5465	136.3442	135.5465	18,662.00
07/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	11394	11	11	11	0.00
07/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2046 On 06-August-26			Bond Future	138.87	138.0543	138.8664	138.0543	0.00
07/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	16486	16	16	16	0.00
07/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2046 On 05-November-26			Bond Future	139.14	138.3089	139.1355	138.3089	0.00
07/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	13655	13	14	13	0.00
07/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2046 On 04-February-27			Bond Future	141.82	140.9729	141.8153	140.9729	0.00
07/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	10725	10	11	10	0.00
07/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2046 On 06-May-27			Bond Future	142.12	141.2680	142.1244	141.2680	0.00
07/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
07/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	6866	8	7	8	0.00
07/04/2026	2050 On 07-May-26			Bond Future	142.90	138.6581	142.9007	138.6581	17,367.00
07/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	18831	15	19	15	0.00
07/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2050 On 06-August-26			Bond Future	143.10	138.7793	143.1001	138.7793	0.00
07/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	19830	16	20	16	0.00
07/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	2050 On 05-November-26			Bond Future	145.78	141.3745	145.7758	141.3745	0.00
07/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	21936	18	22	18	0.00
07/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2050 On 04-February-27			Bond Future	146.09	141.6026	146.0872	141.6026	0.00
07/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	13697	9	14	9	0.00
07/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
07/04/2026	2050 On 06-May-27			Bond Future	148.86	144.2886	148.8587	144.2886	0.00
07/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	0	0	0	0	0.00
07/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	1601	6	2	6	0.00
07/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	AL37 On 07-May-26			Index Future	1246.26	1176.2590	1246.2620	1176.2590	0.00
07/04/2026	AL37 On 06-August-26			Index Future	1268.76	1197.5000	1268.7590	1197.5000	0.00
07/04/2026	AL37 On 05-November-26			Index Future	1292.43	1219.8490	1292.4300	1219.8490	0.00
07/04/2026	AL37 On 04-February-27			Index Future	1317.02	1243.0650	1317.0230	1243.0650	0.00
07/04/2026	AL37 On 06-May-27			Index Future	1341.73	1266.3800	1341.7320	1266.3800	0.00
07/04/2026	AL7T On 07-May-26			Index Future	1581.87	1481.0220	1581.8670	1481.0220	0.00
07/04/2026	AL7T On 06-August-26			Index Future	1610.42	1507.7650	1610.4220	1507.7650	0.00
07/04/2026	AL7T On 05-November-26			Index Future	1640.47	1535.9050	1640.4660	1535.9050	0.00
07/04/2026	AL7T On 04-February-27			Index Future	1671.68	1565.1360	1671.6820	1565.1360	0.00
07/04/2026	AL7T On 06-May-27			Index Future	1703.05	1594.4910	1703.0460	1594.4910	0.00
07/04/2026	ALBI On 07-May-26			Index Future	1336.89	1344.5460	1336.8940	1344.5460	77.00
07/04/2026	ALBI On 06-August-26			Index Future	1361.03	1368.8260	1361.0270	1368.8260	0.00
07/04/2026	ALBI On 05-November-26			Index Future	1386.42	1394.3720	1386.4190	1394.3720	0.00
07/04/2026	ALBI On 04-February-27			Index Future	1412.80	1420.9100	1412.8010	1420.9100	0.00
07/04/2026	ALBI On 06-May-27			Index Future	1439.31	1447.5600	1439.3070	1447.5600	0.00
07/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	CS26 On 02-April-26			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	ES33 On 07-May-26			Bond Future	9.58	90.7879	90.3503	90.7879	0.00
07/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	9470	10	9	10	0.00
07/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
07/04/2026	ES33 On 06-August-26			Bond Future	9.68	92.4676	92.0217	92.4676	0.00
07/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	10153	11	10	11	0.00
07/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
07/04/2026	ES33 On 05-November-26			Bond Future	9.78	90.4032	89.9490	90.4032	0.00
07/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	4621	5	5	5	0.00
07/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
07/04/2026	ES33 On 04-February-27			Bond Future	9.88	92.1446	91.6816	92.1446	0.00
07/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	0	0	0	0	0.00
07/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	815	0	1	0	0.00
07/04/2026	ES33 On 06-May-27			Bond Future	9.99	90.0970	89.6252	90.0970	0.00
07/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
07/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	5300	5	5	5	0.00
07/04/2026	ES42 On 07-May-26			Bond Future	10.19	88.0442	87.1918	88.0442	0.00
07/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	12550	13	13	13	0.00
07/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
07/04/2026	ES42 On 06-August-26			Bond Future	10.28	89.6732	88.8049	89.6732	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	14331	15	14	15	0.00
07/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
07/04/2026	ES42 On 05-November-26			Bond Future	10.36	87.0860	86.2013	87.0860	0.00
07/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	8237	9	8	9	0.00
07/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
07/04/2026	ES42 On 04-February-27			Bond Future	10.44	88.7636	87.8619	88.7636	0.00
07/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	0	0	0	0	0.00
07/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	998	0	1	0	0.00
07/04/2026	ES42 On 06-May-27			Bond Future	10.53	86.1824	85.2637	86.1824	0.00
07/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
07/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	8479	8	8	8	0.00
07/04/2026	GOVI On 07-May-26			GOVI	1310.14	1317.6690	1310.1380	1317.6690	622.00
07/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1331380	141	133	141	0.00
07/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
07/04/2026	GOVI On 06-August-26			GOVI	1333.79	1341.4630	1333.7880	1341.4630	0.00
07/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1447880	152	145	152	0.00
07/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
07/04/2026	GOVI On 05-November-26			GOVI	1358.67	1366.4990	1358.6710	1366.4990	0.00
07/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	816710	89	82	89	0.00
07/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
07/04/2026	GOVI On 04-February-27			GOVI	1384.53	1392.5060	1384.5250	1392.5060	0.00
07/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	155250	24	16	24	0.00
07/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
07/04/2026	GOVI On 06-May-27			GOVI	1410.50	1418.6240	1410.5010	1418.6240	0.00
07/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0	0	0	0	0.00
07/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	164990	8	16	8	0.00
07/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2026	I258 On 07-May-26			Bond Future	126.10	126.1027	126.1012	126.1027	0.00
07/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	12374	12	12	12	0.00
07/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	3	0	0	0	0.00
07/04/2026	I258 On 06-August-26			Bond Future	125.59	125.5887	125.5870	125.5887	0.00
07/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	12825	13	13	13	0.00
07/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	188	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	I258 On 05-November-26			Bond Future	127.94	127.9375	127.9355	127.9375	0.00
07/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	13470	13	13	13	0.00
07/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	484	1	0	1	0.00
07/04/2026	I258 On 04-February-27			Bond Future	127.49	127.4931	127.4898	127.4931	0.00
07/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	10269	10	10	10	0.00
07/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	1680	2	2	2	0.00
07/04/2026	I258 On 06-May-27			Bond Future	129.91	129.9111	129.9080	129.9111	0.00
07/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	3526	4	4	4	0.00
07/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	8399	8	8	8	0.00
07/04/2026	IGOV On 07-May-26			Index Future	433.86	430.5990	433.8550	430.5990	263.00
07/04/2026	IGOV On 06-August-26			Index Future	441.79	438.4810	441.7940	438.4810	0.00
07/04/2026	IGOV On 05-November-26			Index Future	450.14	446.7680	450.1410	446.7680	0.00
07/04/2026	IGOV On 04-February-27			Index Future	458.81	455.3730	458.8090	455.3730	0.00
07/04/2026	IGOV On 06-May-27			Index Future	467.52	464.0130	467.5180	464.0130	0.00
07/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
07/04/2026	R033 On 07-May-26			Bond Future	8.78	107.7780	107.3507	107.7780	9,663.00
07/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	8070	8	8	8	0.00
07/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	8	0	0	0	0.00
07/04/2026	R033 On 06-August-26			Bond Future	8.85	109.7452	109.3100	109.7452	223.00
07/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	7193	8	7	8	0.00
07/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	338	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R033 On 05-November-26			Bond Future	8.92	106.7299	106.2864	106.7299	0.00
07/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	3661	4	4	4	0.00
07/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1651	2	2	2	0.00
07/04/2026	R033 On 04-February-27			Bond Future	8.99	108.7615	108.3096	108.7615	0.00
07/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	1883	2	2	2	0.00
07/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	3504	3	4	3	0.00
07/04/2026	R033 On 06-May-27			Bond Future	9.06	105.7575	105.2972	105.7575	0.00
07/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	905	1	1	1	0.00
07/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	6301	6	6	6	0.00
07/04/2026	R035 On 07-May-26			Bond Future	9.09	100.8937	100.4465	100.8937	83,116.00
07/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	9792	10	10	10	0.00
07/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	8757	9	9	9	0.00
07/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	6133	7	6	7	0.00
07/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	3554	4	4	4	200.00
07/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	9017	9	9	9	0.00
07/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	6397	7	6	7	0.00
07/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	3456	4	3	4	250.00
07/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	3802	4	4	4	350.00
07/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	8653	9	9	9	0.00
07/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	6028	6	6	6	0.00
07/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	47	0	0	0	0.00
07/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	161	0	0	0	0.00
07/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	42	0	0	0	1,000.00
07/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	438	1	0	1	1,000.00
07/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	1536	2	2	2	0.00
07/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	894	1	1	1	1,000.00
07/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	2243	2	2	2	0.00
07/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	4938	5	5	5	0.00
07/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	3435	3	3	3	16,000.00
07/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	4818	4	5	4	16,000.00
07/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	63	0	0	0	250.00
07/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	274	0	0	0	0.00
07/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	12	0	0	0	250.00
07/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	51	0	0	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	225	0	0	0	0.00
07/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	9	0	0	0	350.00
07/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	60	0	0	0	200.00
07/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	259	0	0	0	0.00
07/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	11	0	0	0	200.00
07/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	5	0	0	0	0.00
07/04/2026	R035 On 06-August-26			Bond Future	9.16	102.7352	102.2797	102.7352	26,660.00
07/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	10419	11	10	11	0.00
07/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	4291	5	4	5	0.00
07/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	6501	7	7	7	0.00
07/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	229	0	0	0	0.00
07/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	508	1	1	1	0.00
07/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	250	0	0	0	5,000.00
07/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	162	0	0	0	5,000.00
07/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1045	1	1	1	350.00
07/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	455	1	0	1	1,000.00
07/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	1206	1	1	1	1,000.00
07/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	2988	3	3	3	0.00
07/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	4249	5	4	5	0.00
07/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	2361	3	2	3	0.00
07/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	2393	3	2	3	250.00
07/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	2106	2	2	2	200.00
07/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	6090	6	6	6	0.00
07/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	3919	4	4	4	0.00
07/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	1277	1	1	1	200.00
07/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	2305	2	2	2	0.00
07/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	711	1	1	1	200.00
07/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	2098	2	2	2	350.00
07/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	3716	3	4	3	0.00
07/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	1162	1	1	1	350.00
07/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	1696	2	2	2	1,000.00
07/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	3401	3	3	3	0.00
07/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	5680	5	6	5	0.00
07/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	7900	8	8	8	0.00
07/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	5424	5	5	5	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	7603	7	8	7	0.00
07/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	9116	9	9	9	0.00
07/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	641	1	1	1	250.00
07/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	1148	1	1	1	250.00
07/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	2073	2	2	2	0.00
07/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	220	0	0	0	0.00
07/04/2026	R035 On 05-November-26			Bond Future	9.23	100.1306	99.6665	100.1306	210.00
07/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	5765	6	6	6	0.00
07/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	1624	2	2	2	200.00
07/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	4832	5	5	5	0.00
07/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	3010	3	3	3	0.00
07/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	2035	2	2	2	0.00
07/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	534	1	1	1	600.00
07/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1031	1	1	1	0.00
07/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	5464	5	5	5	600.00
07/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	8009	8	8	8	0.00
07/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	3538	3	4	3	600.00
07/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	2638	2	3	2	200.00
07/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	4110	4	4	4	0.00
07/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1707	2	2	2	200.00
07/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	1407	1	1	1	0.00
07/04/2026	R035 On 04-February-27			Bond Future	9.30	102.0366	101.5636	102.0366	0.00
07/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	2383	3	2	3	0.00
07/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	576	1	1	1	3,000.00
07/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	966	1	1	1	3,000.00
07/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	1984	2	2	2	0.00
07/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	4525	4	5	4	3,000.00
07/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	7288	7	7	7	0.00
07/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	9931	10	10	10	0.00
07/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	3964	4	4	4	0.00
07/04/2026	R035 On 06-May-27			Bond Future	9.38	99.4451	98.9633	99.4451	0.00
07/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1172	1	1	1	0.00
07/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	7468	7	7	7	0.00
07/04/2026	R038 On 07-May-26			Bond Future	9.55	111.3598	110.5290	111.3598	4,638.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	12688	14	13	14	0.00
07/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	8	0	0	0	0.00
07/04/2026	R038 On 06-August-26			Bond Future	9.63	113.3923	112.5462	113.3923	0.00
07/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	14396	15	14	15	0.00
07/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	207	0	0	0	0.00
07/04/2026	R038 On 05-November-26			Bond Future	9.71	110.0031	109.1414	110.0031	0.00
07/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	8545	9	9	9	0.00
07/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	1609	1	2	1	0.00
07/04/2026	R038 On 04-February-27			Bond Future	9.78	112.0972	111.2189	112.0972	0.00
07/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	3568	4	4	4	0.00
07/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	4874	4	5	4	0.00
07/04/2026	R038 On 06-May-27			Bond Future	9.87	108.7144	107.8198	108.7144	0.00
07/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	1540	2	2	2	0.00
07/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	9950	9	10	9	0.00
07/04/2026	R053 On 07-May-26			Bond Future	9.75	120.1188	119.0715	120.1188	28,998.00
07/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	18310	19	18	19	0.00
07/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	14	0	0	0	0.00
07/04/2026	R053 On 06-August-26			Bond Future	9.81	122.3112	121.2446	122.3112	61,200.00
07/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	22399	23	22	23	0.00
07/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	233	0	0	0	530.00
07/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	532	1	1	1	0.00
07/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	1366	2	1	2	530.00
07/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	3232	4	3	4	0.00
07/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	5574	5	6	5	530.00
07/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	9506	9	10	9	530.00
07/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	14960	14	15	14	0.00
07/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	21489	21	21	21	0.00
07/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	266	0	0	0	0.00
07/04/2026	R053 On 05-November-26			Bond Future	9.87	118.7086	117.6221	118.7086	0.00
07/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	14810	16	15	16	0.00
07/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1963	2	2	2	0.00
07/04/2026	R053 On 04-February-27			Bond Future	9.93	120.9683	119.8611	120.9683	0.00
07/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	6835	8	7	8	0.00
07/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	6247	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
07/04/2026	R053 On 06-May-27			Bond Future	10.00	117.3736	116.2458	117.3736	0.00
07/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	2638	3	3	3	0.00
07/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	14831	14	15	14	0.00
07/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
07/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	45	0	0	0	0.00
07/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	45	0	0	0	0.00
07/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
07/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	62	0	0	0	0.00
07/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	62	0	0	0	0.00
07/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
07/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	41	0	0	0	0.00
07/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	41	0	0	0	0.00
07/04/2026	R202 On 07-May-26			Bond Future	293.55	293.2639	293.5484	293.2639	772.00
07/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	15998	16	16	16	0.00
07/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R202 On 06-August-26			Bond Future	293.58	293.2856	293.5751	293.2856	253.00
07/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	14715	14	15	14	0.00
07/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R202 On 05-November-26			Bond Future	299.06	298.7697	299.0643	298.7697	0.00
07/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	18604	18	19	18	0.00
07/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R202 On 04-February-27			Bond Future	299.31	299.0118	299.3083	299.0118	0.00
07/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	4578	4	5	4	0.00
07/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R202 On 06-May-27			Bond Future	304.99	304.6843	304.9866	304.6843	0.00
07/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	0	0	0	0	0.00
07/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	2003	2	2	2	0.00
07/04/2026	R209 On 07-May-26			Bond Future	9.28	81.9021	81.3977	81.9021	46,242.00
07/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	9235	10	9	10	0.00
07/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	7	0	0	0	0.00
07/04/2026	R209 On 06-August-26			Bond Future	9.35	83.3970	82.8833	83.3970	770.00
07/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	10408	11	10	11	0.00
07/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	191	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R209 On 05-November-26			Bond Future	9.41	81.7858	81.2625	81.7858	0.00
07/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	5966	6	6	6	0.00
07/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	1290	1	1	1	0.00
07/04/2026	R209 On 04-February-27			Bond Future	9.48	83.3425	82.8092	83.3425	0.00
07/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	2579	3	3	3	0.00
07/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	693	1	1	1	3,237.00
07/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	1826	2	2	2	0.00
07/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	4602	4	5	4	3,237.00
07/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	8768	8	9	8	0.00
07/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	3625	3	4	3	0.00
07/04/2026	R209 On 06-May-27			Bond Future	9.55	81.7533	81.2101	81.7533	0.00
07/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1145	1	1	1	0.00
07/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1010	1	1	1	4,620.00
07/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	2777	3	3	3	0.00
07/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	3974	4	4	4	4,620.00
07/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	8064	8	8	8	0.00
07/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	7291	7	7	7	0.00
07/04/2026	R210 On 07-May-26			Bond Future	261.40	261.2130	261.4031	261.2130	1,096.00
07/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6003	6	6	6	0.00
07/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R210 On 06-August-26			Bond Future	266.24	266.0456	266.2390	266.0456	0.00
07/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6399	6	6	6	0.00
07/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R210 On 05-November-26			Bond Future	267.69	267.4931	267.6886	267.4931	0.00
07/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14359	14	14	14	0.00
07/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R210 On 04-February-27			Bond Future	272.84	272.6449	272.8441	272.6449	0.00
07/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6814	7	7	7	0.00
07/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R210 On 06-May-27			Bond Future	274.41	274.2111	274.4110	274.2111	0.00
07/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3281	3	3	3	0.00
07/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R213 On 07-May-26			Bond Future	8.53	95.7763	95.4544	95.7763	81,241.00
07/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	4627	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	18	0	0	0	0.00
07/04/2026	R213 On 06-August-26			Bond Future	8.60	97.5244	97.1965	97.5244	3,578.00
07/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4138	4	4	4	0.00
07/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	357	0	0	0	0.00
07/04/2026	R213 On 05-November-26			Bond Future	8.68	95.7745	95.4405	95.7745	0.00
07/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	1760	2	2	2	0.00
07/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1509	1	2	1	0.00
07/04/2026	R213 On 04-February-27			Bond Future	8.75	97.5975	97.2570	97.5975	0.00
07/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	859	1	1	1	0.00
07/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2858	3	3	3	0.00
07/04/2026	R213 On 06-May-27			Bond Future	8.84	95.8746	95.5279	95.8746	0.00
07/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	484	1	0	1	0.00
07/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	2705	3	3	3	0.00
07/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	883	1	1	1	2,830.00
07/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1447	1	1	1	2,830.00
07/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	3073	3	3	3	0.00
07/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	4488	4	4	4	0.00
07/04/2026	R214 On 07-May-26			Bond Future	9.79	76.6229	75.8590	76.6229	41,220.00
07/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	9929	11	10	11	0.00
07/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	13	0	0	0	0.00
07/04/2026	R214 On 06-August-26			Bond Future	9.86	78.0214	77.2435	78.0214	0.00
07/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	11863	13	12	13	0.00
07/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	245	0	0	0	0.00
07/04/2026	R214 On 05-November-26			Bond Future	9.93	76.1651	75.3727	76.1651	0.00
07/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	7462	8	7	8	0.00
07/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	1440	1	1	1	0.00
07/04/2026	R214 On 04-February-27			Bond Future	10.00	77.6148	76.8073	77.6148	0.00
07/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	3460	4	3	4	0.00
07/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	4044	4	4	4	0.00
07/04/2026	R214 On 06-May-27			Bond Future	10.07	75.7710	74.9484	75.7710	0.00
07/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	1403	2	1	2	0.00
07/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	8985	8	9	8	0.00
07/04/2026	R248 On 07-May-26			Bond Future	9.83	92.9182	92.0870	92.9182	142,152.00
07/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	13620	14	14	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	2	0	0	0	1,620.00
07/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	14	0	0	0	1,620.00
07/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	167	0	0	0	0.00
07/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	174	0	0	0	0.00
07/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	5687	5	6	5	0.00
07/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	5770	5	6	5	0.00
07/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	10126	9	10	9	0.00
07/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	14131	13	14	13	0.00
07/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	13	0	0	0	0.00
07/04/2026	R248 On 06-August-26			Bond Future	9.90	94.6141	93.7676	94.6141	159,025.00
07/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	17115	18	17	18	0.00
07/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	728	1	1	1	0.00
07/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	3804	4	4	4	0.00
07/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	2976	3	3	3	1,762.00
07/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	8514	8	9	8	1,762.00
07/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	197	0	0	0	0.00
07/04/2026	R248 On 05-November-26			Bond Future	9.96	91.9229	91.0607	91.9229	0.00
07/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	11316	12	11	12	0.00
07/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	1480	1	1	1	0.00
07/04/2026	R248 On 04-February-27			Bond Future	10.03	93.6727	92.7940	93.6727	0.00
07/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	5317	6	5	6	0.00
07/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	4664	4	5	4	0.00
07/04/2026	R248 On 06-May-27			Bond Future	10.09	90.9878	90.0927	90.9878	0.00
07/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	2080	2	2	2	0.00
07/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	10887	10	11	10	0.00
07/04/2026	R2R9 On 07-May-26			Bond Future	9.64	103.6202	102.8002	103.6202	0.00
07/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	91951	93	92	93	0.00
07/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R2R9 On 06-August-26			Bond Future	9.72	105.5115	104.6764	105.5115	0.00
07/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	91557	92	92	92	0.00
07/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R2R9 On 05-November-26			Bond Future	9.80	102.4810	101.6303	102.4810	0.00
07/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	90660	92	91	92	0.00
07/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	R2R9 On 04-February-27			Bond Future	9.87	104.4318	103.5649	104.4318	0.00
07/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4396	5	4	5	0.00
07/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	4284	4	4	4	0.00
07/04/2026	R2R9 On 06-May-27			Bond Future	9.96	101.4096	100.5266	101.4096	0.00
07/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1848	2	2	2	0.00
07/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	10007	9	10	9	0.00
07/04/2026	R4R2 On 07-May-26			Bond Future	9.84	104.3628	103.4217	104.3628	10,149.00
07/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	92333	93	92	93	0.00
07/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R4R2 On 06-August-26			Bond Future	9.92	106.2676	105.3093	106.2676	0.00
07/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	91892	93	92	93	0.00
07/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R4R2 On 05-November-26			Bond Future	9.99	103.1250	102.1488	103.1250	0.00
07/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	90926	92	91	92	0.00
07/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
07/04/2026	R4R2 On 04-February-27			Bond Future	10.07	105.0881	104.0933	105.0881	0.00
07/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5015	6	5	6	0.00
07/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	4530	4	5	4	0.00
07/04/2026	R4R2 On 06-May-27			Bond Future	10.15	101.9521	100.9387	101.9521	0.00
07/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2130	2	2	2	0.00
07/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	11436	11	11	11	0.00
07/04/2026	RR87 On 07-May-26			Bond Future	7.32	102.7662	102.7341	102.7662	0.00
07/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	6	0	0	0	0.00
07/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	296	0	0	0	0.00
07/04/2026	RR87 On 06-August-26			Bond Future	7.28	100.8992	100.8650	100.8992	0.00
07/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	17	0	0	0	0.00
07/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	282	0	0	0	0.00
07/04/2026	RR87 On 05-November-26			Bond Future	6.69	102.7627	102.7277	102.7627	0.00
07/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	3	0	0	0	0.00
07/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	166	0	0	0	0.00
07/04/2026	RR88 On 07-May-26			Bond Future	7.68	105.2747	105.1004	105.2747	0.00
07/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	2	0	0	0	0.00
07/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1276	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2026	RR88 On 06-August-26			Bond Future	7.76	104.3535	104.1875	104.3535	0.00
07/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	53	0	0	0	0.00
07/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1212	1	1	1	0.00
07/04/2026	RR88 On 05-November-26			Bond Future	7.80	105.6398	105.4608	105.6398	0.00
07/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	71	0	0	0	0.00
07/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1207	1	1	1	0.00
07/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00