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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/08/2026 TO: 06/08/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	2029 On 06-August-26			Bond Future	152.37	152.3891	152.3676	152.3891	0.00
06/08/2026	2029 On 06-August-26	144.10	Call	Bond Future	8268	8	8	8	0.00
06/08/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2029 On 05-November-26			Bond Future	153.61	153.6718	153.6105	153.6718	13,269.00
06/08/2026	2029 On 05-November-26	147.56	Call	Bond Future	6050	6	6	6	0.00
06/08/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2029 On 04-February-27			Bond Future	156.51	156.5723	156.5098	156.5723	0.00
06/08/2026	2029 On 04-February-27	149.72	Call	Bond Future	6790	7	7	7	0.00
06/08/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2029 On 06-May-27			Bond Future	158.07	158.1303	158.0664	158.1303	0.00
06/08/2026	2029 On 06-May-27	153.32	Call	Bond Future	4746	5	5	5	0.00
06/08/2026	2029 On 06-May-27	153.32	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
06/08/2026	2029 On 05-August-27			Bond Future	161.12	161.1869	161.1221	161.1869	0.00
06/08/2026	2029 On 05-August-27	156.72	Call	Bond Future	4402	4	4	4	0.00
06/08/2026	2029 On 05-August-27	156.72	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2030 On 06-August-26			Bond Future	7.73	101.1984	101.0640	101.1984	0.00
06/08/2026	2030 On 06-August-26	9.22	Call	Bond Future	4360	4	4	4	0.00
06/08/2026	2030 On 06-August-26	7.21	Call	Bond Future	0	0	0	0	0.00
06/08/2026	2030 On 06-August-26	7.71	Call	Bond Future	0	0	0	0	0.00
06/08/2026	2030 On 06-August-26	8.06	Call	Bond Future	986	1	1	1	0.00
06/08/2026	2030 On 06-August-26	8.06	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2030 On 06-August-26	7.71	Put	Bond Future	60	0	0	0	0.00
06/08/2026	2030 On 06-August-26	7.21	Put	Bond Future	1579	1	2	1	0.00
06/08/2026	2030 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2030 On 05-November-26			Bond Future	7.80	103.0276	102.7528	103.0276	152,800.00
06/08/2026	2030 On 05-November-26	8.39	Call	Bond Future	1920	2	2	2	0.00
06/08/2026	2030 On 05-November-26	8.39	Put	Bond Future	283	0	0	0	0.00
06/08/2026	2030 On 04-February-27			Bond Future	7.82	100.9401	100.6602	100.9401	22,442.00
06/08/2026	2030 On 04-February-27	7.82	Call	Bond Future	952	1	1	1	0.00
06/08/2026	2030 On 04-February-27	7.82	Put	Bond Future	957	1	1	1	0.00
06/08/2026	2030 On 06-May-27			Bond Future	7.82	102.9162	102.6306	102.9162	0.00
06/08/2026	2030 On 06-May-27	7.27	Call	Bond Future	506	1	1	1	0.00
06/08/2026	2030 On 06-May-27	7.27	Put	Bond Future	1842	2	2	2	0.00
06/08/2026	2030 On 05-August-27			Bond Future	7.84	100.8724	100.5815	100.8724	0.00
06/08/2026	2030 On 05-August-27	8.11	Call	Bond Future	1486	2	1	2	0.00
06/08/2026	2030 On 05-August-27	8.11	Put	Bond Future	897	1	1	1	0.00
06/08/2026	2031 On 06-August-26			Bond Future	117.37	117.2902	117.3750	117.2902	0.00
06/08/2026	2031 On 06-August-26	113.81	Call	Bond Future	3565	3	4	3	0.00
06/08/2026	2031 On 06-August-26	113.81	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2031 On 05-November-26			Bond Future	119.45	119.4391	119.4528	119.4391	16,323.00
06/08/2026	2031 On 05-November-26	111.49	Call	Bond Future	7963	8	8	8	0.00
06/08/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2031 On 04-February-27			Bond Future	119.20	119.1828	119.1970	119.1828	681.00
06/08/2026	2031 On 04-February-27	116.18	Call	Bond Future	3077	3	3	3	0.00
06/08/2026	2031 On 04-February-27	116.18	Put	Bond Future	60	0	0	0	0.00
06/08/2026	2031 On 06-May-27			Bond Future	121.56	121.5428	121.5570	121.5428	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
06/08/2026	2031 On 06-May-27	116.87	Call	Bond Future	4701	5	5	5	0.00
06/08/2026	2031 On 06-May-27	116.87	Put	Bond Future	14	0	0	0	0.00
06/08/2026	2031 On 05-August-27			Bond Future	121.34	121.3218	121.3371	121.3218	0.00
06/08/2026	2031 On 05-August-27	121.41	Call	Bond Future	868	1	1	1	0.00
06/08/2026	2031 On 05-August-27	121.41	Put	Bond Future	941	1	1	1	0.00
06/08/2026	2032 On 06-August-26			Bond Future	8.03	104.1414	103.9860	104.1414	0.00
06/08/2026	2032 On 06-August-26	10.12	Call	Bond Future	8869	9	9	9	0.00
06/08/2026	2032 On 06-August-26	10.12	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2032 On 05-November-26			Bond Future	8.12	101.8647	101.4781	101.8647	198,659.00
06/08/2026	2032 On 05-November-26	9.16	Call	Bond Future	4573	5	5	5	0.00
06/08/2026	2032 On 05-November-26	9.16	Put	Bond Future	205	0	0	0	0.00
06/08/2026	2032 On 04-February-27			Bond Future	8.15	103.7630	103.3691	103.7630	0.00
06/08/2026	2032 On 04-February-27	8.48	Call	Bond Future	2387	3	2	3	0.00
06/08/2026	2032 On 04-February-27	8.08	Call	Bond Future	1409	2	1	2	500.00
06/08/2026	2032 On 04-February-27	7.58	Call	Bond Future	646	1	1	1	500.00
06/08/2026	2032 On 04-February-27	8.36	Call	Bond Future	2064	2	2	2	0.00
06/08/2026	2032 On 04-February-27	8.36	Put	Bond Future	1218	1	1	1	500.00
06/08/2026	2032 On 04-February-27	7.58	Put	Bond Future	3061	3	3	3	0.00
06/08/2026	2032 On 04-February-27	8.08	Put	Bond Future	1718	2	2	2	0.00
06/08/2026	2032 On 04-February-27	8.48	Put	Bond Future	1050	1	1	1	0.00
06/08/2026	2032 On 06-May-27			Bond Future	8.17	101.6327	101.2309	101.6327	0.00
06/08/2026	2032 On 06-May-27	7.80	Call	Bond Future	1159	1	1	1	0.00
06/08/2026	2032 On 06-May-27	8.08	Call	Bond Future	1629	2	2	2	500.00
06/08/2026	2032 On 06-May-27	8.47	Call	Bond Future	2524	3	3	3	0.00
06/08/2026	2032 On 06-May-27	7.58	Call	Bond Future	872	1	1	1	500.00
06/08/2026	2032 On 06-May-27	7.94	Call	Bond Future	1374	2	1	2	500.00
06/08/2026	2032 On 06-May-27	8.44	Call	Bond Future	2448	3	2	3	500.00
06/08/2026	2032 On 06-May-27	8.93	Call	Bond Future	3827	4	4	4	0.00
06/08/2026	2032 On 06-May-27	8.93	Put	Bond Future	858	1	1	1	500.00
06/08/2026	2032 On 06-May-27	8.44	Put	Bond Future	1378	1	1	1	0.00
06/08/2026	2032 On 06-May-27	8.08	Put	Bond Future	1984	2	2	2	0.00
06/08/2026	2032 On 06-May-27	8.47	Put	Bond Future	1337	1	1	1	500.00
06/08/2026	2032 On 06-May-27	7.58	Put	Bond Future	3246	3	3	3	0.00
06/08/2026	2032 On 06-May-27	7.94	Put	Bond Future	2289	2	2	2	0.00

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06/08/2026	2032 On 06-May-27	7.80	Put	Bond Future	2639	2	3	2	0.00
06/08/2026	2032 On 05-August-27			Bond Future	8.20	103.5728	103.1636	103.5728	0.00
06/08/2026	2032 On 05-August-27	8.42	Call	Bond Future	2443	3	2	3	0.00
06/08/2026	2032 On 05-August-27	7.94	Call	Bond Future	1492	2	1	2	500.00
06/08/2026	2032 On 05-August-27	8.44	Call	Bond Future	2489	3	2	3	500.00
06/08/2026	2032 On 05-August-27	9.08	Call	Bond Future	4197	5	4	5	0.00
06/08/2026	2032 On 05-August-27	9.08	Put	Bond Future	928	1	1	1	500.00
06/08/2026	2032 On 05-August-27	8.44	Put	Bond Future	1590	1	2	1	0.00
06/08/2026	2032 On 05-August-27	7.94	Put	Bond Future	2494	2	2	2	0.00
06/08/2026	2032 On 05-August-27	8.42	Put	Bond Future	1618	1	2	1	0.00
06/08/2026	2033 On 06-August-26			Bond Future	148.30	148.3238	148.2980	148.3238	0.00
06/08/2026	2033 On 06-August-26	134.25	Call	Bond Future	14048	14	14	14	0.00
06/08/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2033 On 05-November-26			Bond Future	149.41	149.4348	149.4082	149.4348	15,149.00
06/08/2026	2033 On 05-November-26	137.26	Call	Bond Future	12148	12	12	12	0.00
06/08/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2033 On 04-February-27			Bond Future	152.23	152.2553	152.2281	152.2553	0.00
06/08/2026	2033 On 04-February-27	142.71	Call	Bond Future	9518	10	10	10	0.00
06/08/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2033 On 06-May-27			Bond Future	153.59	153.6217	153.5939	153.6217	0.00
06/08/2026	2033 On 06-May-27	151.21	Call	Bond Future	2384	2	2	2	0.00
06/08/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2033 On 05-August-27			Bond Future	156.56	156.5913	156.5632	156.5913	0.00
06/08/2026	2033 On 05-August-27	153.15	Call	Bond Future	3413	3	3	3	0.00
06/08/2026	2033 On 05-August-27	153.15	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2037 On 06-August-26			Bond Future	8.61	99.5872	99.5228	99.5872	0.00
06/08/2026	2037 On 06-August-26	11.71	Call	Bond Future	18336	18	18	18	0.00
06/08/2026	2037 On 06-August-26	11.30	Call	Bond Future	16190	16	16	16	0.00
06/08/2026	2037 On 06-August-26	10.70	Call	Bond Future	12908	13	13	13	0.00
06/08/2026	2037 On 06-August-26	10.02	Call	Bond Future	8970	9	9	9	0.00
06/08/2026	2037 On 06-August-26	9.30	Call	Bond Future	4532	5	5	5	0.00
06/08/2026	2037 On 06-August-26	9.30	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2037 On 06-August-26	10.70	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2037 On 06-August-26	10.02	Put	Bond Future	0	0	0	0	0.00

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06/08/2026	2037 On 06-August-26	11.30	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2037 On 06-August-26	11.71	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2037 On 05-November-26			Bond Future	8.71	101.3873	100.9087	101.3873	224,068.00
06/08/2026	2037 On 05-November-26	10.62	Call	Bond Future	11695	12	12	12	0.00
06/08/2026	2037 On 05-November-26	10.83	Call	Bond Future	12836	13	13	13	0.00
06/08/2026	2037 On 05-November-26	10.23	Call	Bond Future	9548	10	10	10	0.00
06/08/2026	2037 On 05-November-26	9.46	Call	Bond Future	5335	6	5	6	4,490.00
06/08/2026	2037 On 05-November-26	10.23	Put	Bond Future	157	0	0	0	4,490.00
06/08/2026	2037 On 05-November-26	9.46	Put	Bond Future	554	0	1	0	0.00
06/08/2026	2037 On 05-November-26	10.83	Put	Bond Future	61	0	0	0	4,490.00
06/08/2026	2037 On 05-November-26	10.62	Put	Bond Future	84	0	0	0	0.00
06/08/2026	2037 On 04-February-27			Bond Future	8.76	99.0188	98.5313	99.0188	1,550.00
06/08/2026	2037 On 04-February-27	9.51	Call	Bond Future	5775	6	6	6	0.00
06/08/2026	2037 On 04-February-27	9.81	Call	Bond Future	7284	8	7	8	0.00
06/08/2026	2037 On 04-February-27	9.31	Call	Bond Future	4817	5	5	5	0.00
06/08/2026	2037 On 04-February-27	8.44	Call	Bond Future	1632	2	2	2	4,490.00
06/08/2026	2037 On 04-February-27	9.31	Put	Bond Future	1302	1	1	1	4,490.00
06/08/2026	2037 On 04-February-27	8.44	Put	Bond Future	3707	3	4	3	0.00
06/08/2026	2037 On 04-February-27	9.81	Put	Bond Future	743	1	1	1	4,490.00
06/08/2026	2037 On 04-February-27	9.51	Put	Bond Future	1034	1	1	1	0.00
06/08/2026	2037 On 06-May-27			Bond Future	8.79	100.9574	100.4602	100.9574	0.00
06/08/2026	2037 On 06-May-27	8.58	Call	Bond Future	2382	3	2	3	0.00
06/08/2026	2037 On 06-May-27	8.58	Put	Bond Future	3727	3	4	3	0.00
06/08/2026	2037 On 05-August-27			Bond Future	8.84	98.6255	98.1189	98.6255	0.00
06/08/2026	2037 On 05-August-27	9.05	Call	Bond Future	4129	4	4	4	0.00
06/08/2026	2037 On 05-August-27	9.05	Put	Bond Future	2810	3	3	3	0.00
06/08/2026	2038 On 06-August-26			Bond Future	162.52	162.4228	162.5232	162.4228	0.00
06/08/2026	2038 On 06-August-26	144.72	Call	Bond Future	17803	18	18	18	0.00
06/08/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2038 On 05-November-26			Bond Future	165.42	165.3987	165.4195	165.3987	4,119.00
06/08/2026	2038 On 05-November-26	146.31	Call	Bond Future	19109	19	19	19	0.00
06/08/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2038 On 04-February-27			Bond Future	166.26	166.2412	166.2625	166.2412	0.00
06/08/2026	2038 On 04-February-27	153.83	Call	Bond Future	12433	12	12	12	0.00

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06/08/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2038 On 06-May-27			Bond Future	169.55	169.5325	169.5539	169.5325	0.00
06/08/2026	2038 On 06-May-27	166.10	Call	Bond Future	3454	3	3	3	0.00
06/08/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2038 On 05-August-27			Bond Future	170.50	170.4762	170.4988	170.4762	0.00
06/08/2026	2038 On 05-August-27	169.13	Call	Bond Future	1369	1	1	1	0.00
06/08/2026	2038 On 05-August-27	169.13	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2040 On 06-August-26			Bond Future	8.96	100.7866	100.6356	100.7866	0.00
06/08/2026	2040 On 06-August-26	12.19	Call	Bond Future	21202	21	21	21	0.00
06/08/2026	2040 On 06-August-26	9.20	Call	Bond Future	1875	2	2	2	0.00
06/08/2026	2040 On 06-August-26	9.20	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2040 On 06-August-26	12.19	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2040 On 05-November-26			Bond Future	9.06	102.6083	101.9822	102.6083	32,153.00
06/08/2026	2040 On 05-November-26	11.06	Call	Bond Future	13762	14	14	14	0.00
06/08/2026	2040 On 05-November-26	11.27	Call	Bond Future	15012	16	15	16	0.00
06/08/2026	2040 On 05-November-26	10.67	Call	Bond Future	11393	12	11	12	0.00
06/08/2026	2040 On 05-November-26	9.91	Call	Bond Future	6731	7	7	7	2,300.00
06/08/2026	2040 On 05-November-26	8.85	Call	Bond Future	1574	2	2	2	14,000.00
06/08/2026	2040 On 05-November-26	8.85	Put	Bond Future	3218	3	3	3	0.00
06/08/2026	2040 On 05-November-26	10.67	Put	Bond Future	184	0	0	0	2,300.00
06/08/2026	2040 On 05-November-26	9.91	Put	Bond Future	589	1	1	1	0.00
06/08/2026	2040 On 05-November-26	11.27	Put	Bond Future	78	0	0	0	2,300.00
06/08/2026	2040 On 05-November-26	11.06	Put	Bond Future	106	0	0	0	0.00
06/08/2026	2040 On 04-February-27			Bond Future	9.11	100.0120	99.3743	100.0120	54,058.00
06/08/2026	2040 On 04-February-27	9.93	Call	Bond Future	7046	8	7	8	0.00
06/08/2026	2040 On 04-February-27	10.17	Call	Bond Future	8407	9	8	9	0.00
06/08/2026	2040 On 04-February-27	9.67	Call	Bond Future	5627	6	6	6	0.00
06/08/2026	2040 On 04-February-27	8.78	Call	Bond Future	1900	2	2	2	2,300.00
06/08/2026	2040 On 04-February-27	9.67	Put	Bond Future	1578	1	2	1	2,300.00
06/08/2026	2040 On 04-February-27	8.78	Put	Bond Future	4429	4	4	4	0.00
06/08/2026	2040 On 04-February-27	10.17	Put	Bond Future	923	1	1	1	2,300.00
06/08/2026	2040 On 04-February-27	9.93	Put	Bond Future	1188	1	1	1	0.00
06/08/2026	2040 On 06-May-27			Bond Future	9.15	101.9702	101.3197	101.9702	0.00
06/08/2026	2040 On 06-May-27	8.88	Call	Bond Future	2671	3	3	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
06/08/2026	2040 On 06-May-27	8.88	Put	Bond Future	4717	4	5	4	0.00
06/08/2026	2040 On 05-August-27			Bond Future	9.21	99.4069	98.7442	99.4069	0.00
06/08/2026	2040 On 05-August-27	9.33	Call	Bond Future	4543	5	5	5	0.00
06/08/2026	2040 On 05-August-27	9.33	Put	Bond Future	3660	3	4	3	0.00
06/08/2026	2043 On 06-August-26			Bond Future	125.23	124.2961	125.2324	124.2961	0.00
06/08/2026	2043 On 06-August-26	110.88	Call	Bond Future	14352	13	14	13	0.00
06/08/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2043 On 05-November-26			Bond Future	127.53	126.5734	127.5265	126.5734	0.00
06/08/2026	2043 On 05-November-26	112.84	Call	Bond Future	14689	14	15	14	0.00
06/08/2026	2043 On 05-November-26	112.84	Put	Bond Future	2	0	0	0	0.00
06/08/2026	2043 On 04-February-27			Bond Future	126.98	126.0050	126.9764	126.0050	3,116.00
06/08/2026	2043 On 04-February-27	117.63	Call	Bond Future	9534	9	10	9	0.00
06/08/2026	2043 On 04-February-27	117.63	Put	Bond Future	187	0	0	0	0.00
06/08/2026	2043 On 06-May-27			Bond Future	129.49	128.5001	129.4905	128.5001	0.00
06/08/2026	2043 On 06-May-27	127.48	Call	Bond Future	4164	4	4	4	0.00
06/08/2026	2043 On 06-May-27	127.48	Put	Bond Future	2153	3	2	3	0.00
06/08/2026	2043 On 05-August-27			Bond Future	128.97	127.9561	128.9664	127.9561	0.00
06/08/2026	2043 On 05-August-27	129.56	Call	Bond Future	3017	3	3	3	0.00
06/08/2026	2043 On 05-August-27	129.56	Put	Bond Future	3611	4	4	4	0.00
06/08/2026	2044 On 06-August-26			Bond Future	9.06	97.6665	97.5857	97.6665	0.00
06/08/2026	2044 On 06-August-26	12.42	Call	Bond Future	23256	23	23	23	0.00
06/08/2026	2044 On 06-August-26	9.25	Call	Bond Future	1598	2	2	2	0.00
06/08/2026	2044 On 06-August-26	9.00	Call	Bond Future	0	0	0	0	0.00
06/08/2026	2044 On 06-August-26	9.75	Call	Bond Future	5619	6	6	6	0.00
06/08/2026	2044 On 06-August-26	9.75	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2044 On 06-August-26	9.00	Put	Bond Future	513	1	1	1	0.00
06/08/2026	2044 On 06-August-26	9.25	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2044 On 06-August-26	12.42	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2044 On 05-November-26			Bond Future	9.17	99.4318	98.7883	99.4318	126,019.00
06/08/2026	2044 On 05-November-26	11.34	Call	Bond Future	15908	17	16	17	0.00
06/08/2026	2044 On 05-November-26	9.50	Call	Bond Future	4201	5	4	5	0.00
06/08/2026	2044 On 05-November-26	9.50	Put	Bond Future	1514	1	2	1	15,000.00
06/08/2026	2044 On 05-November-26	11.34	Put	Bond Future	93	0	0	0	0.00
06/08/2026	2044 On 04-February-27			Bond Future	9.22	96.9016	96.2461	96.9016	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
06/08/2026	2044 On 04-February-27	10.18	Call	Bond Future	8627	9	9	9	0.00
06/08/2026	2044 On 04-February-27	10.18	Put	Bond Future	1149	1	1	1	0.00
06/08/2026	2044 On 06-May-27			Bond Future	9.26	98.7989	98.1303	98.7989	0.00
06/08/2026	2044 On 06-May-27	9.08	Call	Bond Future	3320	4	3	4	0.00
06/08/2026	2044 On 06-May-27	9.08	Put	Bond Future	4771	4	5	4	0.00
06/08/2026	2044 On 05-August-27			Bond Future	9.31	96.3004	95.6192	96.3004	0.00
06/08/2026	2044 On 05-August-27	9.44	Call	Bond Future	5131	6	5	6	0.00
06/08/2026	2044 On 05-August-27	9.44	Put	Bond Future	4059	4	4	4	0.00
06/08/2026	2046 On 06-August-26			Bond Future	145.39	145.6925	145.3948	145.6925	0.00
06/08/2026	2046 On 06-August-26	122.38	Call	Bond Future	23015	23	23	23	0.00
06/08/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2046 On 05-November-26			Bond Future	145.79	145.9900	145.7941	145.9900	18,563.00
06/08/2026	2046 On 05-November-26	125.48	Call	Bond Future	20314	21	20	21	0.00
06/08/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2046 On 04-February-27			Bond Future	148.55	148.7456	148.5459	148.7456	0.00
06/08/2026	2046 On 04-February-27	131.09	Call	Bond Future	17456	18	17	18	0.00
06/08/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2046 On 06-May-27			Bond Future	149.06	149.2680	149.0643	149.2680	0.00
06/08/2026	2046 On 06-May-27	148.99	Call	Bond Future	74	0	0	0	0.00
06/08/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2046 On 05-August-27			Bond Future	151.95	152.1530	151.9455	152.1530	0.00
06/08/2026	2046 On 05-August-27	149.17	Call	Bond Future	2775	3	3	3	0.00
06/08/2026	2046 On 05-August-27	149.17	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2050 On 06-August-26			Bond Future	146.91	147.1349	146.9062	147.1349	0.00
06/08/2026	2050 On 06-August-26	123.27	Call	Bond Future	23636	24	24	24	0.00
06/08/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2050 On 05-November-26			Bond Future	149.60	149.8307	149.5974	149.8307	18,702.00
06/08/2026	2050 On 05-November-26	123.84	Call	Bond Future	25757	26	26	26	0.00
06/08/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2050 On 04-February-27			Bond Future	149.88	150.1211	149.8837	150.1211	0.00
06/08/2026	2050 On 04-February-27	132.39	Call	Bond Future	17494	18	17	18	0.00
06/08/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2050 On 06-May-27			Bond Future	152.85	153.0932	152.8508	153.0932	0.00
06/08/2026	2050 On 06-May-27	150.46	Call	Bond Future	2391	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
06/08/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
06/08/2026	2050 On 05-August-27			Bond Future	153.21	153.4544	153.2080	153.4544	0.00
06/08/2026	2050 On 05-August-27	152.97	Call	Bond Future	238	0	0	0	0.00
06/08/2026	2050 On 05-August-27	152.97	Put	Bond Future	0	0	0	0	0.00
06/08/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	AL37 On 06-August-26			Index Future	1302.34	1304.2290	1302.3390	1304.2290	0.00
06/08/2026	AL37 On 05-November-26			Index Future	1327.34	1328.0650	1327.3380	1328.0650	0.00
06/08/2026	AL37 On 04-February-27			Index Future	1352.07	1352.8130	1352.0730	1352.8130	0.00
06/08/2026	AL37 On 06-May-27			Index Future	1378.52	1379.2800	1378.5230	1379.2800	0.00
06/08/2026	AL37 On 05-August-27			Index Future	1404.59	1405.3590	1404.5890	1405.3590	0.00
06/08/2026	AL7T On 06-August-26			Index Future	1700.73	1702.3160	1700.7270	1702.3160	0.00
06/08/2026	AL7T On 05-November-26			Index Future	1731.99	1733.4270	1731.9860	1733.4270	0.00
06/08/2026	AL7T On 04-February-27			Index Future	1764.26	1765.7290	1764.2600	1765.7290	0.00
06/08/2026	AL7T On 06-May-27			Index Future	1798.77	1800.2750	1798.7740	1800.2750	0.00
06/08/2026	AL7T On 05-August-27			Index Future	1832.79	1834.3130	1832.7870	1834.3130	0.00
06/08/2026	ALBI On 06-August-26			Index Future	1433.82	1435.3430	1433.8150	1435.3430	0.00
06/08/2026	ALBI On 05-November-26			Index Future	1462.34	1461.5750	1462.3390	1461.5750	75.00
06/08/2026	ALBI On 04-February-27			Index Future	1489.59	1488.8110	1489.5890	1488.8110	0.00
06/08/2026	ALBI On 06-May-27			Index Future	1518.73	1517.9390	1518.7290	1517.9390	0.00
06/08/2026	ALBI On 05-August-27			Index Future	1547.45	1546.6390	1547.4470	1546.6390	0.00
06/08/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	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
06/08/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/08/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/08/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/08/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	CC42 On 31-March-42			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
06/08/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	ES33 On 06-August-26			Bond Future	8.77	96.5133	96.4419	96.5133	0.00
06/08/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14573	15	15	15	0.00
06/08/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
06/08/2026	ES33 On 05-November-26			Bond Future	8.89	94.4888	94.1373	94.4888	0.00
06/08/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8809	9	9	9	0.00
06/08/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
06/08/2026	ES33 On 04-February-27			Bond Future	8.95	96.2723	95.9142	96.2723	0.00
06/08/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3418	4	3	4	0.00
06/08/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
06/08/2026	ES33 On 06-May-27			Bond Future	9.00	94.3825	94.0171	94.3825	0.00
06/08/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
06/08/2026	ES33 On 06-May-27	8.80	Put	Bond Future	908	1	1	1	0.00
06/08/2026	ES33 On 05-August-27			Bond Future	9.06	96.2056	95.8333	96.2056	0.00
06/08/2026	ES33 On 05-August-27	9.27	Call	Bond Future	913	1	1	1	0.00
06/08/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0	0	0	0	0.00
06/08/2026	ES42 On 06-August-26			Bond Future	9.38	95.4612	95.3890	95.4612	0.00
06/08/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20915	21	21	21	0.00
06/08/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
06/08/2026	ES42 On 05-November-26			Bond Future	9.50	92.9463	92.3642	92.9463	0.00
06/08/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14399	15	14	15	0.00
06/08/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
06/08/2026	ES42 On 04-February-27			Bond Future	9.55	94.7007	94.1076	94.7007	0.00
06/08/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5248	6	5	6	0.00
06/08/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
06/08/2026	ES42 On 06-May-27			Bond Future	9.60	92.3113	91.7063	92.3113	0.00
06/08/2026	ES42 On 06-May-27	9.33	Call	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
06/08/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2036	1	2	1	0.00
06/08/2026	ES42 On 05-August-27			Bond Future	9.66	94.0934	93.4769	94.0934	0.00
06/08/2026	ES42 On 05-August-27	9.84	Call	Bond Future	1295	2	1	2	0.00
06/08/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0	0	0	0	0.00
06/08/2026	GOVI On 06-August-26			GOVI	1407.08	1408.6170	1407.0820	1408.6170	0.00
06/08/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2180820	220	218	220	0.00
06/08/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
06/08/2026	GOVI On 05-November-26			GOVI	1430.51	1434.3600	1430.5120	1434.3600	664.00
06/08/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1535120	157	154	157	0.00
06/08/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
06/08/2026	GOVI On 04-February-27			GOVI	1457.17	1461.0890	1457.1690	1461.0890	60.00
06/08/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	881690	92	88	92	0.00
06/08/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
06/08/2026	GOVI On 06-May-27			GOVI	1485.68	1489.6750	1485.6750	1489.6750	0.00
06/08/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	586750	63	59	63	0.00
06/08/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
06/08/2026	GOVI On 05-August-27			GOVI	1513.77	1517.8400	1513.7680	1517.8400	0.00
06/08/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	487680	53	49	53	0.00
06/08/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0	0	0	0	0.00
06/08/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2026	I258 On 06-August-26			Bond Future	133.66	133.0807	133.6578	133.0807	0.00
06/08/2026	I258 On 06-August-26	112.95	Call	Bond Future	20708	20	21	20	0.00
06/08/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
06/08/2026	I258 On 05-November-26			Bond Future	135.99	135.5188	135.9919	135.5188	0.00
06/08/2026	I258 On 05-November-26	114.95	Call	Bond Future	21047	21	21	21	0.00
06/08/2026	I258 On 05-November-26	114.95	Put	Bond Future	5	0	0	0	0.00
06/08/2026	I258 On 04-February-27			Bond Future	135.60	135.1192	135.6015	135.1192	0.00
06/08/2026	I258 On 04-February-27	118.90	Call	Bond Future	16863	16	17	16	0.00
06/08/2026	I258 On 04-February-27	118.90	Put	Bond Future	162	0	0	0	0.00
06/08/2026	I258 On 06-May-27			Bond Future	138.29	137.7948	138.2863	137.7948	0.00
06/08/2026	I258 On 06-May-27	134.78	Call	Bond Future	6736	6	7	6	0.00
06/08/2026	I258 On 06-May-27	134.78	Put	Bond Future	3230	3	3	3	0.00
06/08/2026	I258 On 05-August-27			Bond Future	137.93	137.4307	137.9323	137.4307	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
06/08/2026	I258 On 05-August-27	138.93	Call	Bond Future	4699	4	5	4	0.00
06/08/2026	I258 On 05-August-27	138.93	Put	Bond Future	5696	6	6	6	0.00
06/08/2026	IGOV On 06-August-26			Index Future	455.71	455.9010	455.7060	455.9010	0.00
06/08/2026	IGOV On 05-November-26			Index Future	466.53	464.3460	466.5310	464.3460	258.00
06/08/2026	IGOV On 04-February-27			Index Future	475.34	473.1110	475.3370	473.1110	0.00
06/08/2026	IGOV On 06-May-27			Index Future	484.75	482.4760	484.7450	482.4760	0.00
06/08/2026	IGOV On 05-August-27			Index Future	494.02	491.7060	494.0190	491.7060	0.00
06/08/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/08/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/08/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/08/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/08/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/08/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/08/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/08/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/08/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/08/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/08/2026	R033 On 06-August-26			Bond Future	8.13	113.2711	113.0861	113.2711	0.00
06/08/2026	R033 On 06-August-26	10.25	Call	Bond Future	10632	11	11	11	0.00
06/08/2026	R033 On 06-August-26	10.25	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R033 On 05-November-26			Bond Future	8.23	110.2773	109.7896	110.2773	8,693.00
06/08/2026	R033 On 05-November-26	9.33	Call	Bond Future	5727	6	6	6	0.00
06/08/2026	R033 On 05-November-26	9.33	Put	Bond Future	214	0	0	0	0.00
06/08/2026	R033 On 04-February-27			Bond Future	8.26	112.3323	111.8355	112.3323	0.00
06/08/2026	R033 On 04-February-27	8.65	Call	Bond Future	3068	3	3	3	0.00
06/08/2026	R033 On 04-February-27	8.65	Put	Bond Future	1164	1	1	1	0.00
06/08/2026	R033 On 06-May-27			Bond Future	8.28	109.4871	108.9804	109.4871	0.00
06/08/2026	R033 On 06-May-27	7.93	Call	Bond Future	1421	2	1	2	0.00
06/08/2026	R033 On 06-May-27	7.93	Put	Bond Future	3134	3	3	3	0.00
06/08/2026	R033 On 05-August-27			Bond Future	8.32	111.5769	111.0607	111.5769	0.00
06/08/2026	R033 On 05-August-27	8.54	Call	Bond Future	2989	3	3	3	0.00
06/08/2026	R033 On 05-August-27	8.54	Put	Bond Future	1967	2	2	2	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
06/08/2026	R035 On 06-August-26			Bond Future	8.32	107.4708	107.3502	107.4708	0.00
06/08/2026	R035 On 06-August-26	11.06	Call	Bond Future	15269	15	15	15	0.00
06/08/2026	R035 On 06-August-26	10.22	Call	Bond Future	10930	11	11	11	0.00
06/08/2026	R035 On 06-August-26	9.72	Call	Bond Future	8213	8	8	8	0.00
06/08/2026	R035 On 06-August-26	9.22	Call	Bond Future	5391	6	5	6	0.00
06/08/2026	R035 On 06-August-26	10.13	Call	Bond Future	10449	11	10	11	0.00
06/08/2026	R035 On 06-August-26	9.13	Call	Bond Future	4871	5	5	5	0.00
06/08/2026	R035 On 06-August-26	9.63	Call	Bond Future	7713	8	8	8	0.00
06/08/2026	R035 On 06-August-26	8.29	Call	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	8.79	Call	Bond Future	2876	3	3	3	0.00
06/08/2026	R035 On 06-August-26	9.39	Call	Bond Future	6363	6	6	6	0.00
06/08/2026	R035 On 06-August-26	9.71	Call	Bond Future	8158	8	8	8	0.00
06/08/2026	R035 On 06-August-26	9.21	Call	Bond Future	5333	5	5	5	0.00
06/08/2026	R035 On 06-August-26	8.71	Call	Bond Future	2399	3	2	3	0.00
06/08/2026	R035 On 06-August-26	7.90	Call	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	8.34	Call	Bond Future	154	0	0	0	0.00
06/08/2026	R035 On 06-August-26	7.95	Call	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	7.70	Call	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	7.90	Put	Bond Future	2600	2	3	2	0.00
06/08/2026	R035 On 06-August-26	8.34	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	7.95	Put	Bond Future	2283	2	2	2	0.00
06/08/2026	R035 On 06-August-26	7.70	Put	Bond Future	3884	4	4	4	0.00
06/08/2026	R035 On 06-August-26	9.21	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	8.71	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	9.71	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	9.39	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	8.79	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	8.29	Put	Bond Future	154	0	0	0	0.00
06/08/2026	R035 On 06-August-26	9.63	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	9.13	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	10.13	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	9.72	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	9.22	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	10.22	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R035 On 06-August-26	11.06	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
06/08/2026	R035 On 05-November-26			Bond Future	8.41	104.9126	104.4450	104.9126	102,045.00
06/08/2026	R035 On 05-November-26	10.03	Call	Bond Future	9242	10	9	10	0.00
06/08/2026	R035 On 05-November-26	9.80	Call	Bond Future	8062	9	8	9	0.00
06/08/2026	R035 On 05-November-26	9.30	Call	Bond Future	5522	6	6	6	0.00
06/08/2026	R035 On 05-November-26	8.80	Call	Bond Future	3182	4	3	4	200.00
06/08/2026	R035 On 05-November-26	8.97	Call	Bond Future	3937	4	4	4	0.00
06/08/2026	R035 On 05-November-26	8.47	Call	Bond Future	1918	2	2	2	0.00
06/08/2026	R035 On 05-November-26	7.97	Call	Bond Future	716	1	1	1	600.00
06/08/2026	R035 On 05-November-26	8.47	Put	Bond Future	1572	1	2	1	600.00
06/08/2026	R035 On 05-November-26	7.97	Put	Bond Future	3412	3	3	3	0.00
06/08/2026	R035 On 05-November-26	8.97	Put	Bond Future	661	1	1	1	600.00
06/08/2026	R035 On 05-November-26	9.30	Put	Bond Future	372	0	0	0	200.00
06/08/2026	R035 On 05-November-26	8.80	Put	Bond Future	891	1	1	1	0.00
06/08/2026	R035 On 05-November-26	9.80	Put	Bond Future	159	0	0	0	200.00
06/08/2026	R035 On 05-November-26	10.03	Put	Bond Future	106	0	0	0	0.00
06/08/2026	R035 On 04-February-27			Bond Future	8.45	106.8676	106.3912	106.8676	0.00
06/08/2026	R035 On 04-February-27	9.02	Call	Bond Future	4359	5	4	5	0.00
06/08/2026	R035 On 04-February-27	7.70	Call	Bond Future	716	1	1	1	3,000.00
06/08/2026	R035 On 04-February-27	8.43	Call	Bond Future	2163	2	2	2	1,050.00
06/08/2026	R035 On 04-February-27	8.93	Call	Bond Future	3980	4	4	4	0.00
06/08/2026	R035 On 04-February-27	8.20	Call	Bond Future	1549	2	2	2	3,000.00
06/08/2026	R035 On 04-February-27	8.85	Call	Bond Future	3654	4	4	4	0.00
06/08/2026	R035 On 04-February-27	9.43	Call	Bond Future	6205	7	6	7	0.00
06/08/2026	R035 On 04-February-27	8.36	Call	Bond Future	1960	2	2	2	500.00
06/08/2026	R035 On 04-February-27	8.67	Call	Bond Future	2965	3	3	3	0.00
06/08/2026	R035 On 04-February-27	7.86	Call	Bond Future	919	1	1	1	500.00
06/08/2026	R035 On 04-February-27	8.36	Put	Bond Future	2506	2	3	2	0.00
06/08/2026	R035 On 04-February-27	7.86	Put	Bond Future	4464	4	4	4	0.00
06/08/2026	R035 On 04-February-27	8.67	Put	Bond Future	1707	2	2	2	500.00
06/08/2026	R035 On 04-February-27	9.43	Put	Bond Future	693	1	1	1	1,050.00
06/08/2026	R035 On 04-February-27	8.85	Put	Bond Future	1367	1	1	1	3,000.00
06/08/2026	R035 On 04-February-27	8.20	Put	Bond Future	3043	3	3	3	0.00
06/08/2026	R035 On 04-February-27	8.93	Put	Bond Future	1241	1	1	1	1,050.00
06/08/2026	R035 On 04-February-27	8.43	Put	Bond Future	2299	2	2	2	0.00
06/08/2026	R035 On 04-February-27	7.70	Put	Bond Future	5243	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
06/08/2026	R035 On 04-February-27	9.02	Put	Bond Future	1112	1	1	1	0.00
06/08/2026	R035 On 06-May-27			Bond Future	8.47	104.4535	103.9677	104.4535	0.00
06/08/2026	R035 On 06-May-27	8.25	Call	Bond Future	2017	2	2	2	500.00
06/08/2026	R035 On 06-May-27	9.14	Call	Bond Future	5072	5	5	5	0.00
06/08/2026	R035 On 06-May-27	8.64	Call	Bond Future	3166	3	3	3	0.00
06/08/2026	R035 On 06-May-27	8.14	Call	Bond Future	1777	2	2	2	900.00
06/08/2026	R035 On 06-May-27	7.86	Call	Bond Future	1258	1	1	1	500.00
06/08/2026	R035 On 06-May-27	8.36	Call	Bond Future	2307	3	2	3	500.00
06/08/2026	R035 On 06-May-27	8.78	Call	Bond Future	3658	4	4	4	0.00
06/08/2026	R035 On 06-May-27	8.75	Call	Bond Future	3548	4	4	4	500.00
06/08/2026	R035 On 06-May-27	9.27	Call	Bond Future	5620	6	6	6	0.00
06/08/2026	R035 On 06-May-27	9.27	Put	Bond Future	1205	1	1	1	500.00
06/08/2026	R035 On 06-May-27	8.75	Put	Bond Future	1991	2	2	2	0.00
06/08/2026	R035 On 06-May-27	8.78	Put	Bond Future	1933	2	2	2	500.00
06/08/2026	R035 On 06-May-27	8.36	Put	Bond Future	2963	3	3	3	0.00
06/08/2026	R035 On 06-May-27	7.86	Put	Bond Future	4845	5	5	5	0.00
06/08/2026	R035 On 06-May-27	8.64	Put	Bond Future	2227	2	2	2	900.00
06/08/2026	R035 On 06-May-27	8.14	Put	Bond Future	3710	3	4	3	0.00
06/08/2026	R035 On 06-May-27	9.14	Put	Bond Future	1361	1	1	1	900.00
06/08/2026	R035 On 06-May-27	8.25	Put	Bond Future	3309	3	3	3	0.00
06/08/2026	R035 On 05-August-27			Bond Future	8.51	106.4479	105.9530	106.4479	0.00
06/08/2026	R035 On 05-August-27	8.72	Call	Bond Future	3589	4	4	4	0.00
06/08/2026	R035 On 05-August-27	8.25	Call	Bond Future	2236	2	2	2	500.00
06/08/2026	R035 On 05-August-27	8.75	Call	Bond Future	3688	4	4	4	500.00
06/08/2026	R035 On 05-August-27	9.42	Call	Bond Future	6257	7	6	7	0.00
06/08/2026	R035 On 05-August-27	9.42	Put	Bond Future	1350	1	1	1	500.00
06/08/2026	R035 On 05-August-27	8.75	Put	Bond Future	2361	2	2	2	0.00
06/08/2026	R035 On 05-August-27	8.25	Put	Bond Future	3692	3	4	3	0.00
06/08/2026	R035 On 05-August-27	8.72	Put	Bond Future	2426	2	2	2	0.00
06/08/2026	R038 On 06-August-26			Bond Future	8.76	119.3523	119.1977	119.3523	0.00
06/08/2026	R038 On 06-August-26	11.77	Call	Bond Future	20841	21	21	21	0.00
06/08/2026	R038 On 06-August-26	11.77	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R038 On 05-November-26			Bond Future	8.87	116.0273	115.4254	116.0273	4,343.00
06/08/2026	R038 On 05-November-26	10.72	Call	Bond Future	13334	14	13	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2026	R038 On 05-November-26	10.72	Put	Bond Future	115	0	0	0	0.00
06/08/2026	R038 On 04-February-27			Bond Future	8.92	118.1895	117.5763	118.1895	0.00
06/08/2026	R038 On 04-February-27	9.60	Call	Bond Future	6391	7	6	7	0.00
06/08/2026	R038 On 04-February-27	9.60	Put	Bond Future	1340	1	1	1	0.00
06/08/2026	R038 On 06-May-27			Bond Future	8.95	115.0177	114.3923	115.0177	0.00
06/08/2026	R038 On 06-May-27	8.71	Call	Bond Future	2724	3	3	3	0.00
06/08/2026	R038 On 06-May-27	8.71	Put	Bond Future	4562	4	5	4	0.00
06/08/2026	R038 On 05-August-27			Bond Future	9.00	117.2130	116.5758	117.2130	0.00
06/08/2026	R038 On 05-August-27	9.15	Call	Bond Future	4625	5	5	5	0.00
06/08/2026	R038 On 05-August-27	9.15	Put	Bond Future	3551	3	4	3	0.00
06/08/2026	R053 On 06-August-26			Bond Future	8.95	131.2731	131.2789	131.2731	0.00
06/08/2026	R053 On 06-August-26	12.28	Call	Bond Future	32168	32	32	32	0.00
06/08/2026	R053 On 06-August-26	8.10	Call	Bond Future	0	0	0	0	0.00
06/08/2026	R053 On 06-August-26	9.60	Call	Bond Future	7692	8	8	8	0.00
06/08/2026	R053 On 06-August-26	8.60	Call	Bond Future	0	0	0	0	0.00
06/08/2026	R053 On 06-August-26	9.10	Call	Bond Future	1894	2	2	2	0.00
06/08/2026	R053 On 06-August-26	9.10	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R053 On 06-August-26	9.60	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R053 On 06-August-26	8.60	Put	Bond Future	4393	4	4	4	0.00
06/08/2026	R053 On 06-August-26	8.10	Put	Bond Future	11222	11	11	11	0.00
06/08/2026	R053 On 06-August-26	12.28	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R053 On 05-November-26			Bond Future	9.06	127.7854	126.9141	127.7854	56,222.00
06/08/2026	R053 On 05-November-26	11.21	Call	Bond Future	22289	23	22	23	0.00
06/08/2026	R053 On 05-November-26	8.85	Call	Bond Future	2524	3	3	3	530.00
06/08/2026	R053 On 05-November-26	9.35	Call	Bond Future	5755	6	6	6	0.00
06/08/2026	R053 On 05-November-26	8.38	Call	Bond Future	952	1	1	1	530.00
06/08/2026	R053 On 05-November-26	8.85	Put	Bond Future	5062	5	5	5	0.00
06/08/2026	R053 On 05-November-26	8.38	Put	Bond Future	9612	9	10	9	0.00
06/08/2026	R053 On 05-November-26	9.35	Put	Bond Future	2276	2	2	2	530.00
06/08/2026	R053 On 05-November-26	11.21	Put	Bond Future	151	0	0	0	0.00
06/08/2026	R053 On 04-February-27			Bond Future	9.10	130.1668	129.2792	130.1668	0.00
06/08/2026	R053 On 04-February-27	9.99	Call	Bond Future	11754	12	12	12	0.00
06/08/2026	R053 On 04-February-27	9.99	Put	Bond Future	1748	2	2	2	0.00
06/08/2026	R053 On 06-May-27			Bond Future	9.13	126.8510	125.9457	126.8510	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
06/08/2026	R053 On 06-May-27	8.92	Call	Bond Future	4580	5	5	5	0.00
06/08/2026	R053 On 06-May-27	8.92	Put	Bond Future	7073	7	7	7	0.00
06/08/2026	R053 On 05-August-27			Bond Future	9.16	129.2723	128.3500	129.2723	0.00
06/08/2026	R053 On 05-August-27	9.28	Call	Bond Future	7243	8	7	8	0.00
06/08/2026	R053 On 05-August-27	9.28	Put	Bond Future	5890	6	6	6	0.00
06/08/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
06/08/2026	R186 On 06-August-26	8.57	Call	Bond Future	0	0	0	0	0.00
06/08/2026	R186 On 06-August-26	8.57	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
06/08/2026	R186 On 05-November-26	8.12	Call	Bond Future	27	0	0	0	0.00
06/08/2026	R186 On 05-November-26	8.12	Put	Bond Future	27	0	0	0	0.00
06/08/2026	R202 On 06-August-26			Bond Future	303.33	303.5799	303.3297	303.5799	0.00
06/08/2026	R202 On 06-August-26	278.86	Call	Bond Future	24470	25	24	25	0.00
06/08/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R202 On 05-November-26			Bond Future	308.98	309.1418	308.9843	309.1418	732.00
06/08/2026	R202 On 05-November-26	280.46	Call	Bond Future	28524	29	29	29	0.00
06/08/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R202 On 04-February-27			Bond Future	309.21	309.3675	309.2073	309.3675	513.00
06/08/2026	R202 On 04-February-27	294.73	Call	Bond Future	14477	15	14	15	0.00
06/08/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R202 On 06-May-27			Bond Future	315.33	315.4922	315.3283	315.4922	0.00
06/08/2026	R202 On 06-May-27	306.99	Call	Bond Future	8338	9	8	9	0.00
06/08/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R202 On 05-August-27			Bond Future	315.68	315.8501	315.6844	315.8501	0.00
06/08/2026	R202 On 05-August-27	312.97	Call	Bond Future	2714	3	3	3	0.00
06/08/2026	R202 On 05-August-27	312.97	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R209 On 06-August-26			Bond Future	8.47	87.9376	87.8520	87.9376	0.00
06/08/2026	R209 On 06-August-26	11.39	Call	Bond Future	15185	15	15	15	0.00
06/08/2026	R209 On 06-August-26	11.39	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R209 On 05-November-26			Bond Future	8.57	86.3763	85.9602	86.3763	44,674.00
06/08/2026	R209 On 05-November-26	10.32	Call	Bond Future	9469	10	9	10	0.00
06/08/2026	R209 On 05-November-26	10.32	Put	Bond Future	96	0	0	0	0.00
06/08/2026	R209 On 04-February-27			Bond Future	8.60	87.9859	87.5620	87.9859	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
06/08/2026	R209 On 04-February-27	9.28	Call	Bond Future	4702	5	5	5	0.00
06/08/2026	R209 On 04-February-27	8.96	Call	Bond Future	3419	4	3	4	0.00
06/08/2026	R209 On 04-February-27	8.03	Call	Bond Future	963	1	1	1	3,237.00
06/08/2026	R209 On 04-February-27	8.96	Put	Bond Future	1443	1	1	1	3,237.00
06/08/2026	R209 On 04-February-27	8.03	Put	Bond Future	4285	4	4	4	0.00
06/08/2026	R209 On 04-February-27	9.28	Put	Bond Future	995	1	1	1	0.00
06/08/2026	R209 On 06-May-27			Bond Future	8.63	86.5554	86.1232	86.5554	0.00
06/08/2026	R209 On 06-May-27	8.41	Call	Bond Future	2043	2	2	2	0.00
06/08/2026	R209 On 06-May-27	8.25	Call	Bond Future	1696	2	2	2	4,620.00
06/08/2026	R209 On 06-May-27	9.32	Call	Bond Future	5068	5	5	5	0.00
06/08/2026	R209 On 06-May-27	9.32	Put	Bond Future	1352	1	1	1	4,620.00
06/08/2026	R209 On 06-May-27	8.25	Put	Bond Future	3837	4	4	4	0.00
06/08/2026	R209 On 06-May-27	8.41	Put	Bond Future	3275	3	3	3	0.00
06/08/2026	R209 On 05-August-27			Bond Future	8.67	88.2080	87.7675	88.2080	0.00
06/08/2026	R209 On 05-August-27	8.87	Call	Bond Future	3546	4	4	4	0.00
06/08/2026	R209 On 05-August-27	8.87	Put	Bond Future	2457	2	2	2	0.00
06/08/2026	R210 On 06-August-26			Bond Future	270.51	270.5195	270.5054	270.5195	0.00
06/08/2026	R210 On 06-August-26	259.84	Call	Bond Future	10665	11	11	11	0.00
06/08/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R210 On 05-November-26			Bond Future	271.78	271.8805	271.7793	271.8805	307.00
06/08/2026	R210 On 05-November-26	253.33	Call	Bond Future	18449	19	18	19	0.00
06/08/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R210 On 04-February-27			Bond Future	276.91	277.0122	276.9091	277.0122	300.00
06/08/2026	R210 On 04-February-27	266.03	Call	Bond Future	10879	11	11	11	0.00
06/08/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R210 On 06-May-27			Bond Future	278.72	278.8242	278.7189	278.8242	0.00
06/08/2026	R210 On 06-May-27	271.13	Call	Bond Future	7589	8	8	8	0.00
06/08/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R210 On 05-August-27			Bond Future	284.11	284.2133	284.1065	284.2133	0.00
06/08/2026	R210 On 05-August-27	276.01	Call	Bond Future	8096	8	8	8	0.00
06/08/2026	R210 On 05-August-27	276.01	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R213 On 06-August-26			Bond Future	7.88	99.9667	99.8204	99.9667	0.00
06/08/2026	R213 On 06-August-26	9.69	Call	Bond Future	6404	7	6	7	0.00
06/08/2026	R213 On 06-August-26	9.69	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
06/08/2026	R213 On 05-November-26			Bond Future	7.96	98.2236	97.9057	98.2236	30,991.00
06/08/2026	R213 On 05-November-26	8.75	Call	Bond Future	2971	3	3	3	0.00
06/08/2026	R213 On 05-November-26	8.75	Put	Bond Future	254	0	0	0	0.00
06/08/2026	R213 On 04-February-27			Bond Future	8.00	100.0540	99.7302	100.0540	33,457.00
06/08/2026	R213 On 04-February-27	8.14	Call	Bond Future	1516	2	2	2	0.00
06/08/2026	R213 On 04-February-27	8.14	Put	Bond Future	1043	1	1	1	0.00
06/08/2026	R213 On 06-May-27			Bond Future	8.00	98.4584	98.1280	98.4584	0.00
06/08/2026	R213 On 06-May-27	7.56	Call	Bond Future	807	1	1	1	0.00
06/08/2026	R213 On 06-May-27	9.25	Call	Bond Future	4307	5	4	5	0.00
06/08/2026	R213 On 06-May-27	8.13	Call	Bond Future	1661	2	2	2	2,830.00
06/08/2026	R213 On 06-May-27	9.25	Put	Bond Future	450	0	0	0	2,830.00
06/08/2026	R213 On 06-May-27	8.13	Put	Bond Future	1251	1	1	1	0.00
06/08/2026	R213 On 06-May-27	7.56	Put	Bond Future	2211	2	2	2	0.00
06/08/2026	R213 On 05-August-27			Bond Future	8.02	100.3386	100.0020	100.3386	0.00
06/08/2026	R213 On 05-August-27	8.27	Call	Bond Future	1966	2	2	2	0.00
06/08/2026	R213 On 05-August-27	7.95	Call	Bond Future	1415	2	1	2	1,200.00
06/08/2026	R213 On 05-August-27	8.58	Call	Bond Future	2597	3	3	3	0.00
06/08/2026	R213 On 05-August-27	8.58	Put	Bond Future	954	1	1	1	1,200.00
06/08/2026	R213 On 05-August-27	7.95	Put	Bond Future	1634	1	2	1	0.00
06/08/2026	R213 On 05-August-27	8.27	Put	Bond Future	1234	1	1	1	0.00
06/08/2026	R214 On 06-August-26			Bond Future	8.98	83.0826	83.0173	83.0826	0.00
06/08/2026	R214 On 06-August-26	11.97	Call	Bond Future	17391	17	17	17	0.00
06/08/2026	R214 On 06-August-26	11.97	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R214 On 05-November-26			Bond Future	9.09	81.2880	80.7670	81.2880	23,956.00
06/08/2026	R214 On 05-November-26	10.97	Call	Bond Future	11527	12	12	12	0.00
06/08/2026	R214 On 05-November-26	10.97	Put	Bond Future	111	0	0	0	0.00
06/08/2026	R214 On 04-February-27			Bond Future	9.14	82.8028	82.2721	82.8028	0.00
06/08/2026	R214 On 04-February-27	9.90	Call	Bond Future	6007	6	6	6	0.00
06/08/2026	R214 On 04-February-27	9.90	Put	Bond Future	1127	1	1	1	0.00
06/08/2026	R214 On 06-May-27			Bond Future	9.17	81.1235	80.5822	81.1235	0.00
06/08/2026	R214 On 06-May-27	8.88	Call	Bond Future	2354	3	2	3	0.00
06/08/2026	R214 On 06-May-27	8.88	Put	Bond Future	4303	4	4	4	0.00
06/08/2026	R214 On 05-August-27			Bond Future	9.21	82.6725	82.1210	82.6725	0.00
06/08/2026	R214 On 05-August-27	9.32	Call	Bond Future	4025	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2026	R214 On 05-August-27	9.32	Put	Bond Future	3338	3	3	3	0.00
06/08/2026	R248 On 06-August-26			Bond Future	9.04	101.3173	101.2295	101.3173	0.00
06/08/2026	R248 On 06-August-26	12.37	Call	Bond Future	24380	24	24	24	0.00
06/08/2026	R248 On 06-August-26	10.00	Call	Bond Future	8290	8	8	8	0.00
06/08/2026	R248 On 06-August-26	9.00	Call	Bond Future	0	0	0	0	0.00
06/08/2026	R248 On 06-August-26	9.20	Call	Bond Future	1503	2	2	2	0.00
06/08/2026	R248 On 06-August-26	9.20	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R248 On 06-August-26	9.00	Put	Bond Future	324	0	0	0	0.00
06/08/2026	R248 On 06-August-26	10.00	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R248 On 06-August-26	12.37	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R248 On 05-November-26			Bond Future	9.14	98.7112	98.0609	98.7112	286,157.00
06/08/2026	R248 On 05-November-26	11.31	Call	Bond Future	16943	18	17	18	0.00
06/08/2026	R248 On 05-November-26	9.50	Call	Bond Future	4721	5	5	5	0.00
06/08/2026	R248 On 05-November-26	9.50	Put	Bond Future	1551	1	2	1	400.00
06/08/2026	R248 On 05-November-26	11.31	Put	Bond Future	107	0	0	0	0.00
06/08/2026	R248 On 04-February-27			Bond Future	9.18	100.5506	99.8882	100.5506	0.00
06/08/2026	R248 On 04-February-27	10.11	Call	Bond Future	9039	10	9	10	0.00
06/08/2026	R248 On 04-February-27	10.11	Put	Bond Future	1291	1	1	1	0.00
06/08/2026	R248 On 06-May-27			Bond Future	9.22	98.0765	97.4009	98.0765	260.00
06/08/2026	R248 On 06-May-27	9.05	Call	Bond Future	3619	4	4	4	0.00
06/08/2026	R248 On 06-May-27	9.05	Put	Bond Future	5118	5	5	5	0.00
06/08/2026	R248 On 05-August-27			Bond Future	9.26	99.9490	99.2607	99.9490	0.00
06/08/2026	R248 On 05-August-27	9.37	Call	Bond Future	5450	6	5	6	0.00
06/08/2026	R248 On 05-August-27	9.37	Put	Bond Future	4470	4	4	4	0.00
06/08/2026	R2R9 On 06-August-26			Bond Future	8.87	111.2539	111.1399	111.2539	0.00
06/08/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98020	98	98	98	0.00
06/08/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R2R9 On 05-November-26			Bond Future	8.98	108.2866	107.7291	108.2866	15,682.00
06/08/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96759	97	97	97	0.00
06/08/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R2R9 On 04-February-27			Bond Future	9.03	110.3045	109.7366	110.3045	0.00
06/08/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7405	8	7	8	0.00
06/08/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1121	1	1	1	0.00
06/08/2026	R2R9 On 06-May-27			Bond Future	9.07	107.4828	106.9035	107.4828	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
06/08/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2787	3	3	3	0.00
06/08/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6271	7	6	7	0.00
06/08/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3155	3	3	3	250.00
06/08/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2095	2	2	2	250.00
06/08/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	4100	4	4	4	0.00
06/08/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4569	4	5	4	0.00
06/08/2026	R2R9 On 05-August-27			Bond Future	9.12	109.5343	108.9441	109.5343	0.00
06/08/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4650	5	5	5	0.00
06/08/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3062	3	3	3	910.00
06/08/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6581	7	7	7	0.00
06/08/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3314	4	3	4	180.00
06/08/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5854	6	6	6	0.00
06/08/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	2870	3	3	3	910.00
06/08/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	5265	5	5	5	0.00
06/08/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	2546	2	3	2	180.00
06/08/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	4915	5	5	5	0.00
06/08/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	3597	3	4	3	0.00
06/08/2026	R4R2 On 06-August-26			Bond Future	9.03	112.9349	112.8072	112.9349	0.00
06/08/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99390	100	99	100	0.00
06/08/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R4R2 On 05-November-26			Bond Future	9.14	109.8720	109.1585	109.8720	4,116.00
06/08/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97936	99	98	99	0.00
06/08/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
06/08/2026	R4R2 On 04-February-27			Bond Future	9.19	111.9194	111.1927	111.9194	0.00
06/08/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8802	9	9	9	0.00
06/08/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1218	1	1	1	0.00
06/08/2026	R4R2 On 06-May-27			Bond Future	9.23	109.0031	108.2620	109.0031	0.00
06/08/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3207	4	3	4	0.00
06/08/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5189	5	5	5	0.00
06/08/2026	R4R2 On 05-August-27			Bond Future	9.28	111.0836	110.3285	111.0836	0.00
06/08/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5393	6	5	6	0.00
06/08/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	4096	4	4	4	0.00
06/08/2026	RR87 On 06-August-26			Bond Future	7.19	100.8967	100.8964	100.8967	0.00
06/08/2026	RR87 On 06-August-26	6.53	Call	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
06/08/2026	RR87 On 06-August-26	6.53	Put	Bond Future	234	0	0	0	0.00
06/08/2026	RR87 On 05-November-26			Bond Future	6.79	102.7204	102.7162	102.7204	0.00
06/08/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
06/08/2026	RR87 On 05-November-26	5.27	Put	Bond Future	175	0	0	0	0.00
06/08/2026	RR88 On 06-August-26			Bond Future	7.39	104.6360	104.6243	104.6360	0.00
06/08/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0	0	0	0	0.00
06/08/2026	RR88 On 06-August-26	6.79	Put	Bond Future	722	1	1	1	0.00
06/08/2026	RR88 On 05-November-26			Bond Future	7.38	105.9038	105.8909	105.9038	0.00
06/08/2026	RR88 On 05-November-26	6.71	Call	Bond Future	23	0	0	0	0.00
06/08/2026	RR88 On 05-November-26	6.71	Put	Bond Future	729	1	1	1	0.00
06/08/2026	RR88 On 04-February-27			Bond Future	7.34	104.0367	104.0232	104.0367	0.00
06/08/2026	RR88 On 04-February-27	7.78	Call	Bond Future	531	1	1	1	0.00
06/08/2026	RR88 On 04-February-27	7.78	Put	Bond Future	158	0	0	0	0.00
06/08/2026	RR88 On 06-May-27			Bond Future	7.09	106.0734	106.0594	106.0734	0.00
06/08/2026	RR88 On 06-May-27	7.89	Call	Bond Future	586	1	1	1	0.00
06/08/2026	RR88 On 06-May-27	7.89	Put	Bond Future	107	0	0	0	0.00
06/08/2026	RR88 On 05-August-27			Bond Future	6.65	102.7922	102.7782	102.7922	0.00
06/08/2026	RR88 On 05-August-27	8.07	Call	Bond Future	556	1	1	1	0.00
06/08/2026	RR88 On 05-August-27	8.07	Put	Bond Future	43	0	0	0	0.00
06/08/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/08/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00