



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 DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	2029 On 06-August-26			Bond Future	150.7399	150.8549	150.7399	150.8549	8,601
13/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6639.9000	6754.8500	6.6399	6.7549	0
13/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2029 On 05-November-26			Bond Future	152.0327	152.1500	152.0327	152.1500	0
13/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4472.7100	4590.0400	4.4727	4.5900	0
13/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2029 On 04-February-27			Bond Future	154.9864	155.1068	154.9864	155.1068	0
13/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	5266.4000	5386.7500	5.2664	5.3868	0
13/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2029 On 06-May-27			Bond Future	156.5241	156.6472	156.5241	156.6472	0
13/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	3204.1400	3327.2100	3.2041	3.3272	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2029 On 05-August-27			Bond Future	159.4084	159.5321	159.4084	159.5321	0
13/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2688.4000	2812.0500	2.6884	2.8121	0
13/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2030 On 06-August-26			Bond Future	8.1696	8.2427	99.7527	99.5368	153,665
13/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	53.1300	41.6900	0.0531	0.0417	1,000
13/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2943.0700	3147.5100	2.9431	3.1475	0
13/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	273.0900	227.6600	0.2731	0.2277	1,000
13/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1644.5500	1815.0000	1.6446	1.8150	0
13/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	674.7500	588.4800	0.6748	0.5885	0
13/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	999.7500	1129.3600	0.9998	1.1294	1,000
13/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3206.3000	3021.3600	3.2063	3.0214	0
13/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	157.3300	188.2700	0.1573	0.1883	0
13/05/2026	2030 On 05-November-26			Bond Future	8.2265	8.3058	101.5675	101.3479	15
13/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1392.0100	1273.8500	1.3920	1.2739	0
13/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	939.8700	1041.3200	0.9399	1.0413	0
13/05/2026	2030 On 04-February-27			Bond Future	8.2644	8.3511	99.5101	99.2868	0
13/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	657.7900	585.0100	0.6578	0.5850	0
13/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1812.6600	1963.1600	1.8127	1.9632	0
13/05/2026	2030 On 06-May-27			Bond Future	8.3078	8.4033	101.4530	101.2257	0
13/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	315.9800	274.2500	0.3160	0.2743	0
13/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2830.0800	3015.7100	2.8301	3.0157	0
13/05/2026	2030 On 05-August-27			Bond Future	8.4325	8.5396	99.2879	99.0553	0
13/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	928.0200	835.7000	0.9280	0.8357	0
13/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1632.9600	1773.2800	1.6330	1.7733	0
13/05/2026	2031 On 06-August-26			Bond Future	116.8150	117.0063	116.8150	117.0063	4,275
13/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	3014.7100	3203.3100	3.0147	3.2033	0
13/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	9.7100	7.0300	0.0097	0.0070	0
13/05/2026	2031 On 05-November-26			Bond Future	118.9680	119.1630	118.9680	119.1630	5,176
13/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7477.9600	7672.9600	7.4780	7.6730	0
13/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
13/05/2026	2031 On 04-February-27			Bond Future	118.8024	119.0018	118.8024	119.0018	0
13/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2751.9200	2930.4400	2.7519	2.9304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	129.5400	108.6400	0.1295	0.1086	0
13/05/2026	2031 On 06-May-27			Bond Future	121.1478	121.3514	121.1478	121.3514	0
13/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4308.3800	4506.1300	4.3084	4.5061	0
13/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	30.6200	24.7800	0.0306	0.0248	0
13/05/2026	2031 On 05-August-27			Bond Future	120.8466	121.0526	120.8466	121.0526	0
13/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	761.3200	851.5600	0.7613	0.8516	0
13/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1324.7000	1208.9400	1.3247	1.2089	0
13/05/2026	2032 On 06-August-26			Bond Future	8.4531	8.5238	102.1081	101.7984	129,994
13/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	7083.4300	6793.1000	7.0834	6.7931	0
13/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	92.7500	112.1400	0.0928	0.1121	0
13/05/2026	2032 On 05-November-26			Bond Future	8.5106	8.5854	99.8065	99.4914	41,865
13/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	3586.4800	3368.5800	3.5865	3.3686	0
13/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	890.5300	987.7600	0.8905	0.9878	0
13/05/2026	2032 On 04-February-27			Bond Future	8.5561	8.6353	101.7232	101.4026	0
13/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	1859.8500	1712.0000	1.8599	1.7120	0
13/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2169.2300	2342.0300	2.1692	2.3420	0
13/05/2026	2032 On 06-May-27			Bond Future	8.5970	8.6810	99.5479	99.2213	0
13/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	899.0800	812.0400	0.8991	0.8120	0
13/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	4061.9000	4301.4800	4.0619	4.3015	0
13/05/2026	2032 On 05-August-27			Bond Future	8.6832	8.7732	101.3554	101.0217	0
13/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	1811.9100	1670.6200	1.8119	1.6706	0
13/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	2795.9000	2988.3100	2.7959	2.9883	0
13/05/2026	2033 On 06-August-26			Bond Future	147.3838	147.4603	147.3838	147.4603	16,500
13/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	13133.8400	13210.2500	13.1338	13.2103	0
13/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2033 On 05-November-26			Bond Future	148.5126	148.5906	148.5126	148.5906	0
13/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	11252.5600	11330.6100	11.2526	11.3306	0
13/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2033 On 04-February-27			Bond Future	151.3977	151.4781	151.3977	151.4781	0
13/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	8687.6900	8768.0800	8.6877	8.7681	0
13/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2033 On 06-May-27			Bond Future	152.7601	152.8423	152.7601	152.8423	0
13/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	1550.0600	1632.2800	1.5501	1.6323	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2033 On 05-August-27			Bond Future	155.5751	155.6572	155.5751	155.6572	0
13/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	2425.0700	2507.2000	2.4251	2.5072	0
13/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2037 On 06-August-26			Bond Future	9.0830	9.1268	96.3861	96.1022	226,416
13/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	6328.2600	6098.0400	6.3283	6.0980	2,541
13/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	494.8700	548.6000	0.4949	0.5486	0
13/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	9939.1900	9677.0700	9.9392	9.6771	0
13/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	168.2100	190.0400	0.1682	0.1900	2,541
13/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	13106.0900	12830.2800	13.1061	12.8303	0
13/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	52.4100	60.5500	0.0524	0.0606	2,541
13/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	15217.6900	14937.0900	15.2177	14.9371	0
13/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	18.5000	21.8500	0.0185	0.0219	0
13/05/2026	2037 On 05-November-26			Bond Future	9.1398	9.1853	98.1398	97.8508	0
13/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	3999.6500	3829.5300	3.9997	3.8295	4,490
13/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	1988.3000	2107.1100	1.9883	2.1071	0
13/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	7542.6900	7317.4400	7.5427	7.3174	0
13/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	920.1400	983.8200	0.9201	0.9838	4,490
13/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	9471.5600	9228.5900	9.4716	9.2286	0
13/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	629.4200	675.3800	0.6294	0.6754	0
13/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	10522.6000	10272.2700	10.5226	10.2723	0
13/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	516.1600	554.7600	0.5162	0.5548	4,490
13/05/2026	2037 On 04-February-27			Bond Future	9.1895	9.2366	95.7661	95.4722	0
13/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1293.0700	1216.6600	1.2931	1.2167	4,490
13/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	6133.4100	6350.9100	6.1334	6.3509	0
13/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	3705.7900	3551.4400	3.7058	3.5514	0
13/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	2956.2500	3095.8100	2.9563	3.0958	4,490
13/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	4478.7700	4307.9300	4.4788	4.3079	0
13/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2502.8300	2625.9000	2.5028	2.6259	0
13/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	5740.3900	5547.7900	5.7404	5.5478	0
13/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1964.1600	2065.4700	1.9642	2.0655	4,490
13/05/2026	2037 On 06-May-27			Bond Future	9.2411	9.2901	97.6361	97.3367	0
13/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	1829.4600	1735.4300	1.8295	1.7354	0
13/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	5998.9300	6204.3000	5.9989	6.2043	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	2037 On 05-August-27			Bond Future	9.3222	9.3734	95.1505	94.8445	0
13/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	3106.4700	2974.1300	3.1065	2.9741	0
13/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	4755.8200	4929.4600	4.7558	4.9295	0
13/05/2026	2038 On 06-August-26			Bond Future	162.1089	162.0894	162.1089	162.0894	4,136
13/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	17388.9000	17369.3800	17.3889	17.3694	0
13/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2038 On 05-November-26			Bond Future	165.0967	165.0770	165.0967	165.0770	1,373
13/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18786.6600	18766.9700	18.7867	18.7670	0
13/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2038 On 04-February-27			Bond Future	166.0552	166.0361	166.0552	166.0361	0
13/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	12225.2100	12206.1300	12.2252	12.2061	0
13/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2038 On 06-May-27			Bond Future	169.3333	169.3140	169.3333	169.3140	0
13/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	3233.2600	3213.9900	3.2333	3.2140	0
13/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2038 On 05-August-27			Bond Future	170.1543	170.1328	170.1543	170.1328	0
13/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	1024.3200	1002.8400	1.0243	1.0028	0
13/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2040 On 06-August-26			Bond Future	9.3800	9.4134	97.4149	97.1679	80,733
13/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	17997.9600	17753.5500	17.9980	17.7536	0
13/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	16.9500	19.5000	0.0170	0.0195	0
13/05/2026	2040 On 05-November-26			Bond Future	9.4396	9.4741	99.1873	98.9360	1,566
13/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	5385.4600	5228.4400	5.3855	5.2284	2,300
13/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	2039.0100	2133.3000	2.0390	2.1333	0
13/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	9403.3100	9204.4300	9.4033	9.2044	0
13/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	989.4900	1041.9200	0.9895	1.0419	2,300
13/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	11558.4800	11345.9700	11.5585	11.3460	0
13/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	696.7900	735.5900	0.6968	0.7356	0
13/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	12714.9600	12496.5600	12.7150	12.4966	0
13/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	575.7400	608.6500	0.5757	0.6087	2,300
13/05/2026	2040 On 04-February-27			Bond Future	9.4932	9.5288	96.5832	96.3277	0
13/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1639.1400	1569.6000	1.6391	1.5696	2,300
13/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	6959.0900	7145.0600	6.9591	7.1451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	4608.4000	4471.1400	4.6084	4.4711	0
13/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	3350.0100	3468.2600	3.3500	3.4683	2,300
13/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	5791.0400	5636.4600	5.7910	5.6365	0
13/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2724.2000	2825.1300	2.7242	2.8251	0
13/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	6953.2000	6784.5900	6.9532	6.7846	0
13/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2260.0400	2346.9400	2.2600	2.3469	2,300
13/05/2026	2040 On 06-May-27			Bond Future	9.5485	9.5853	98.4692	98.2089	0
13/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2202.0400	2119.9200	2.2020	2.1199	0
13/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	7098.8300	7276.9700	7.0988	7.2770	0
13/05/2026	2040 On 05-August-27			Bond Future	9.6297	9.6681	95.7479	95.4818	0
13/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	3647.0400	3533.1500	3.6470	3.5332	0
13/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	5759.8700	5912.1400	5.7599	5.9121	0
13/05/2026	2043 On 06-August-26			Bond Future	125.2214	125.2065	125.2214	125.2065	3,416
13/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14342.2592	14327.5086	14.3423	14.3275	0
13/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.8892	0.9686	0.0009	0.0010	0
13/05/2026	2043 On 05-November-26			Bond Future	127.5292	127.5145	127.5292	127.5145	0
13/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14707.7342	14693.5271	14.7077	14.6935	0
13/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	18.5142	19.0671	0.0185	0.0191	0
13/05/2026	2043 On 04-February-27			Bond Future	127.0892	127.0748	127.0892	127.0748	0
13/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9839.0259	9828.6167	9.8390	9.8286	0
13/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	379.8059	383.8267	0.3798	0.3838	0
13/05/2026	2043 On 06-May-27			Bond Future	129.5982	129.5839	129.5982	129.5839	0
13/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4614.6946	4610.6274	4.6147	4.6106	0
13/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2496.4746	2506.7574	2.4965	2.5068	0
13/05/2026	2043 On 05-August-27			Bond Future	129.0017	128.9856	129.0017	128.9856	0
13/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3576.1969	3572.5231	3.5762	3.5725	0
13/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	4134.4569	4146.9531	4.1345	4.1470	0
13/05/2026	2044 On 06-August-26			Bond Future	9.5012	9.5240	93.9355	93.7520	46,020
13/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	982.0900	945.6800	0.9821	0.9457	0
13/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	5145.1400	5292.3000	5.1451	5.2923	7,000
13/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	1683.4300	1627.3600	1.6834	1.6274	0
13/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	3735.7800	3863.2800	3.7358	3.8633	7,000
13/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	3833.0700	3734.4000	3.8331	3.7344	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1864.7200	1949.6200	1.8647	1.9496	14,500
13/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	19622.6800	19441.1000	19.6227	19.4411	0
13/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	16.7200	18.7100	0.0167	0.0187	0
13/05/2026	2044 On 05-November-26			Bond Future	9.5574	9.5809	95.6446	95.4579	89,193
13/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	13353.4700	13194.6700	13.3535	13.1947	0
13/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	681.9100	709.7700	0.6819	0.7098	0
13/05/2026	2044 On 04-February-27			Bond Future	9.6081	9.6323	93.0978	92.9081	0
13/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	7065.4200	6946.8600	7.0654	6.9469	0
13/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2736.5200	2807.6900	2.7365	2.8077	0
13/05/2026	2044 On 06-May-27			Bond Future	9.6601	9.6850	94.9157	94.7226	0
13/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	2723.3300	2658.7700	2.7233	2.6588	0
13/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	7389.5000	7518.1000	7.3895	7.5181	0
13/05/2026	2044 On 05-August-27			Bond Future	9.7346	9.7605	92.2551	92.0573	0
13/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	4104.6500	4020.4400	4.1047	4.0204	0
13/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	6396.1000	6509.6700	6.3961	6.5097	0
13/05/2026	2046 On 06-August-26			Bond Future	146.9138	146.8975	146.9138	146.8975	18,596
13/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	24533.7600	24517.5300	24.5338	24.5175	0
13/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2046 On 05-November-26			Bond Future	147.2874	147.2712	147.2874	147.2712	0
13/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	21807.4100	21791.1700	21.8074	21.7912	0
13/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2046 On 04-February-27			Bond Future	150.1491	150.1332	150.1491	150.1332	0
13/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	19059.0600	19043.2100	19.0591	19.0432	0
13/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2046 On 06-May-27			Bond Future	150.7223	150.7064	150.7223	150.7064	0
13/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	1732.3000	1716.3600	1.7323	1.7164	0
13/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2046 On 05-August-27			Bond Future	153.4980	153.4804	153.4980	153.4804	0
13/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	4328.0400	4310.3500	4.3280	4.3104	0
13/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2050 On 06-August-26			Bond Future	147.7418	149.3836	147.7418	149.3836	18,162
13/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	24471.8300	26113.5500	24.4718	26.1136	0
13/05/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	2050 On 05-November-26			Bond Future	150.4646	152.1368	150.4646	152.1368	0
13/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	26624.6000	28296.8300	26.6246	28.2968	0
13/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2050 On 04-February-27			Bond Future	150.8853	152.5909	150.8853	152.5909	0
13/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	18495.3100	20200.8600	18.4953	20.2009	0
13/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2050 On 06-May-27			Bond Future	153.8639	155.6034	153.8639	155.6034	0
13/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	3403.9300	5143.4200	3.4039	5.1434	0
13/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	2050 On 05-August-27			Bond Future	154.1386	155.9087	154.1386	155.9087	0
13/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	1168.5600	2938.7000	1.1686	2.9387	0
13/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	AL37 On 07-May-26			Index Future	1266.3720	1266.3720	1266.3720	1,266.3720	0
13/05/2026	AL37 On 06-August-26			Index Future	1281.5500	1278.2930	1281.5500	1,278.2930	0
13/05/2026	AL37 On 05-November-26			Index Future	1305.1170	1301.8010	1305.1170	1,301.8010	0
13/05/2026	AL37 On 04-February-27			Index Future	1330.1670	1326.7900	1330.1670	1,326.7900	0
13/05/2026	AL37 On 06-May-27			Index Future	1356.1250	1352.6820	1356.1250	1,352.6820	0
13/05/2026	AL37 On 05-August-27			Index Future	1380.5730	1377.0650	1380.5730	1,377.0650	0
13/05/2026	AL7T On 07-May-26			Index Future	1643.8270	1643.8270	1643.8270	1,643.8270	0
13/05/2026	AL7T On 06-August-26			Index Future	1653.8140	1648.7260	1653.8140	1,648.7260	0
13/05/2026	AL7T On 05-November-26			Index Future	1684.2260	1679.0460	1684.2260	1,679.0460	0
13/05/2026	AL7T On 04-February-27			Index Future	1716.5530	1711.2760	1716.5530	1,711.2760	0
13/05/2026	AL7T On 06-May-27			Index Future	1750.0510	1744.6720	1750.0510	1,744.6720	0
13/05/2026	AL7T On 05-August-27			Index Future	1781.6010	1776.1200	1781.6010	1,776.1200	0
13/05/2026	ALBI On 07-May-26			Index Future	1389.1600	1389.1600	1389.1600	1,389.1600	0
13/05/2026	ALBI On 06-August-26			Index Future	1395.7360	1392.5390	1395.7360	1,392.5390	78
13/05/2026	ALBI On 05-November-26			Index Future	1421.4020	1418.1480	1421.4020	1,418.1480	0
13/05/2026	ALBI On 04-February-27			Index Future	1448.6840	1445.3700	1448.6840	1,445.3700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	ALBI On 06-May-27			Index Future	1476.9550	1473.5770	1476.9550	1,473.5770	0
13/05/2026	ALBI On 05-August-27			Index Future	1503.5820	1500.1380	1503.5820	1,500.1380	0
13/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	ES33 On 06-August-26			Bond Future	9.2302	9.2905	94.1834	93.8927	0
13/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12314.7700	12024.0900	12.3148	12.0241	0
13/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES33 On 05-November-26			Bond Future	9.3105	9.3736	92.1263	91.8304	0
13/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6797.9300	6502.0100	6.7979	6.5020	0
13/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES33 On 04-February-27			Bond Future	9.3852	9.4515	93.9168	93.6156	0
13/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1420.1900	1118.9900	1.4202	1.1190	0
13/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES33 On 06-May-27			Bond Future	9.4544	9.5239	91.9748	91.6679	0
13/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2950.5300	3257.4500	2.9505	3.2575	0
13/05/2026	ES33 On 05-August-27			Bond Future	9.5613	9.6349	93.6652	93.3515	0
13/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1255.2600	1568.8900	1.2553	1.5689	0
13/05/2026	ES42 On 06-August-26			Bond Future	9.7910	9.8192	92.2604	92.0542	0
13/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17786.0900	17579.8800	17.7861	17.5799	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES42 On 05-November-26			Bond Future	9.8588	9.8879	89.6969	89.4870	0
13/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11732.1100	11522.1900	11.7321	11.5222	0
13/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES42 On 04-February-27			Bond Future	9.9204	9.9503	91.4405	91.2271	0
13/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2580.5700	2367.1400	2.5806	2.3671	0
13/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES42 On 06-May-27			Bond Future	9.9812	10.0122	88.9812	88.7636	0
13/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4761.1800	4978.7500	4.7612	4.9788	0
13/05/2026	ES42 On 05-August-27			Bond Future	10.0634	10.0956	90.6142	90.3917	0
13/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	1567.7900	1790.3200	1.5678	1.7903	0
13/05/2026	GOVI On 07-May-26			GOVI	1362.7530	1362.7530	1362.7530	1,362.7530	0
13/05/2026	GOVI On 06-August-26			GOVI	1368.6490	1365.3960	1368.6490	1,365.3960	729
13/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1796490.0000	1763960.0000	179.6490	176.3960	0
13/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	GOVI On 05-November-26			GOVI	1393.8170	1390.5050	1393.8170	1,390.5050	0
13/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1168170.0000	1135050.0000	116.8170	113.5050	0
13/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	GOVI On 04-February-27			GOVI	1420.5700	1417.1970	1420.5700	1,417.1970	0
13/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	515700.0000	481970.0000	51.5700	48.1970	0
13/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	GOVI On 06-May-27			GOVI	1448.2920	1444.8540	1448.2920	1,444.8540	0
13/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	212920.0000	178540.0000	21.2920	17.8540	0
13/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	GOVI On 05-August-27			GOVI	1474.4020	1470.8970	1474.4020	1,470.8970	0
13/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	94020.0000	58970.0000	9.4020	5.8970	0
13/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/05/2026	I258 On 06-August-26			Bond Future	135.1511	135.1367	135.1511	135.1367	0
13/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	22202.3871	22188.0454	22.2024	22.1880	0
13/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	1.2671	1.3754	0.0013	0.0014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	I258 On 05-November-26			Bond Future	137.6420	137.6278	137.6420	137.6278	0
13/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	22721.7967	22708.3501	22.7218	22.7084	0
13/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	29.7867	30.5901	0.0298	0.0306	0
13/05/2026	I258 On 04-February-27			Bond Future	137.3985	137.3846	137.3985	137.3846	0
13/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	18783.1454	18772.5387	18.7831	18.7725	0
13/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	284.6654	287.8987	0.2847	0.2879	0
13/05/2026	I258 On 06-May-27			Bond Future	140.1110	140.0971	140.1110	140.0971	0
13/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	8569.8446	8567.6403	8.5698	8.5676	0
13/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3238.8346	3250.5703	3.2388	3.2506	0
13/05/2026	I258 On 05-August-27			Bond Future	139.7084	139.6927	139.7084	139.6927	0
13/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	6589.0943	6587.4401	6.5891	6.5874	0
13/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	5810.6943	5824.7801	5.8107	5.8248	0
13/05/2026	IGOV On 07-May-26			Index Future	444.9900	444.9900	444.9900	444.9900	0
13/05/2026	IGOV On 06-August-26			Index Future	455.2910	456.2570	455.2910	456.2570	255
13/05/2026	IGOV On 05-November-26			Index Future	463.7740	464.7580	463.7740	464.7580	8
13/05/2026	IGOV On 04-February-27			Index Future	472.7830	473.7870	472.7830	473.7870	0
13/05/2026	IGOV On 06-May-27			Index Future	482.1140	483.1380	482.1140	483.1380	0
13/05/2026	IGOV On 05-August-27			Index Future	490.9100	491.9510	490.9100	491.9510	0
13/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/05/2026	R033 On 06-August-26			Bond Future	8.5686	8.6391	110.7710	110.4050	9,216
13/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	8417.0700	8072.5400	8.4171	8.0725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	100.3800	121.8200	0.1004	0.1218	0
13/05/2026	R033 On 05-November-26			Bond Future	8.6268	8.7009	107.7448	107.3724	0
13/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	4458.2200	4194.7700	4.4582	4.1948	0
13/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	990.3200	1099.2800	0.9903	1.0993	0
13/05/2026	R033 On 04-February-27			Bond Future	8.6740	8.7520	109.8141	109.4351	0
13/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2368.7700	2187.2400	2.3688	2.1872	0
13/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2485.6500	2683.0500	2.4857	2.6831	0
13/05/2026	R033 On 06-May-27			Bond Future	8.7170	8.7994	106.9141	106.5280	0
13/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1104.2400	999.8500	1.1042	0.9999	0
13/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	4883.5900	5165.3200	4.8836	5.1653	0
13/05/2026	R033 On 05-August-27			Bond Future	8.8005	8.8880	108.8544	108.4601	0
13/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	2220.4600	2052.4800	2.2205	2.0525	0
13/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	3404.7300	3631.0700	3.4047	3.6311	0
13/05/2026	R035 On 06-August-26			Bond Future	8.7540	8.8133	104.6885	104.3359	92,587
13/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	142.9600	121.7500	0.1430	0.1218	4,876
13/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	6688.4400	7019.7800	6.6884	7.0198	0
13/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	246.2700	211.5800	0.2463	0.2116	0
13/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	5508.4200	5826.2800	5.5084	5.8263	0
13/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	280.4300	241.4900	0.2804	0.2415	4,876
13/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	5224.8400	5538.4500	5.2248	5.5385	0
13/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	683.7600	602.4200	0.6838	0.6024	1,000
13/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	3499.7700	3770.9800	3.4998	3.7710	0
13/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	773.1500	683.8100	0.7732	0.6838	0
13/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	3280.8500	3544.0600	3.2809	3.5441	4,876
13/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	1688.9500	1533.7100	1.6890	1.5337	350
13/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1951.5900	2148.9000	1.9516	2.1489	0
13/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	1946.0800	1776.3000	1.9461	1.7763	1,000
13/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1731.6300	1914.4000	1.7316	1.9144	0
13/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	3235.3900	3009.2600	3.2354	3.0093	200
13/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	1025.6600	1152.0800	1.0257	1.1521	0
13/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	3576.4900	3338.9500	3.5765	3.3390	0
13/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	904.7800	1019.7900	0.9048	1.0198	350
13/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	3619.8800	3380.9700	3.6199	3.3810	250
13/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	890.6300	1004.2700	0.8906	1.0043	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	4380.8700	4120.4700	4.3809	4.1205	0
13/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	679.9700	772.1200	0.6800	0.7721	1,000
13/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	5513.8900	5228.9100	5.5139	5.2289	0
13/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	462.5300	530.1000	0.4625	0.5301	200
13/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	5902.6300	5610.8400	5.9026	5.6108	0
13/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	406.5800	467.3400	0.4066	0.4673	350
13/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	5951.5400	5658.9400	5.9515	5.6589	0
13/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	400.0900	460.0400	0.4001	0.4600	250
13/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	7994.1800	7675.9500	7.9942	7.6760	0
13/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	207.3100	241.6300	0.2073	0.2416	200
13/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	8448.0500	8125.8200	8.4481	8.1258	0
13/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	179.7100	210.0300	0.1797	0.2100	250
13/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	12636.7500	12290.6500	12.6368	12.2907	0
13/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	29.0500	35.5000	0.0291	0.0355	0
13/05/2026	R035 On 05-November-26			Bond Future	8.8105	8.8723	102.0920	101.7332	32,644
13/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	635.6300	570.2600	0.6356	0.5703	600
13/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	5684.8100	5978.2500	5.6848	5.9783	0
13/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1485.9000	1360.6700	1.4859	1.3607	0
13/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	3493.2000	3726.7800	3.4932	3.7268	600
13/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2413.9500	2242.7800	2.4140	2.2428	200
13/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2475.3200	2662.9600	2.4753	2.6630	0
13/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	2989.6300	2795.9700	2.9896	2.7960	0
13/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	2067.1600	2232.3100	2.0672	2.2323	600
13/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4257.7200	4025.4600	4.2577	4.0255	0
13/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1460.7700	1587.3200	1.4608	1.5873	200
13/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	6420.4000	6144.0300	6.4204	6.1440	0
13/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	869.7100	952.1500	0.8697	0.9522	200
13/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	7464.5900	7172.8200	7.4646	7.1728	0
13/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	681.1100	748.1500	0.6811	0.7482	0
13/05/2026	R035 On 04-February-27			Bond Future	8.8592	8.9237	104.0524	103.6873	0
13/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	626.4800	568.2800	0.6265	0.5683	3,000
13/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	7492.9700	7799.8800	7.4930	7.7999	0
13/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1247.1800	1145.2100	1.2472	1.1452	3,000
13/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	5080.0800	5343.2200	5.0801	5.3432	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	1705.4500	1577.6300	1.7055	1.5776	1,050
13/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	4179.8900	4417.1800	4.1799	4.4172	0
13/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	2853.5300	2676.0200	2.8535	2.6760	0
13/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2905.5900	3093.1900	2.9056	3.0932	3,000
13/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	3112.1000	2925.5100	3.1121	2.9255	0
13/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2711.1200	2889.6400	2.7111	2.8896	1,050
13/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	3415.3200	3218.7800	3.4153	3.2188	0
13/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2507.8300	2676.4000	2.5078	2.6764	0
13/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	4947.9100	4711.0600	4.9479	4.7111	0
13/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1774.5300	1902.7900	1.7745	1.9028	1,050
13/05/2026	R035 On 06-May-27			Bond Future	8.8994	8.9668	101.5780	101.2060	0
13/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1575.4300	1459.8100	1.5754	1.4598	0
13/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	5257.2300	5513.6100	5.2572	5.5136	0
13/05/2026	R035 On 05-August-27			Bond Future	8.9718	9.0425	103.4230	103.0431	0
13/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	2726.6200	2562.1200	2.7266	2.5621	0
13/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	4094.2900	4309.6600	4.0943	4.3097	0
13/05/2026	R038 On 06-August-26			Bond Future	9.1722	9.2160	115.9823	115.6484	1,924
13/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	17643.9300	17313.6200	17.6439	17.3136	0
13/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	18.5700	22.0900	0.0186	0.0221	0
13/05/2026	R038 On 05-November-26			Bond Future	9.2350	9.2804	112.6098	112.2701	2,570
13/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	11153.7300	10868.3600	11.1537	10.8684	0
13/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	749.8600	804.1600	0.7499	0.8042	0
13/05/2026	R038 On 04-February-27			Bond Future	9.2903	9.3373	114.7725	114.4270	0
13/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	5239.9400	5040.3900	5.2399	5.0404	0
13/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	2992.7600	3138.7200	2.9928	3.1387	0
13/05/2026	R038 On 06-May-27			Bond Future	9.3428	9.3917	111.5281	111.1760	0
13/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2249.8200	2136.1400	2.2498	2.1361	0
13/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	6952.2400	7190.6100	6.9522	7.1906	0
13/05/2026	R038 On 05-August-27			Bond Future	9.4227	9.4737	113.5518	113.1921	0
13/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	3701.1400	3545.4600	3.7011	3.5455	0
13/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	5650.4000	5854.4100	5.6504	5.8544	0
13/05/2026	R053 On 06-August-26			Bond Future	9.3699	9.3923	126.1971	125.9390	69,515
13/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	191.1000	183.7200	0.1911	0.1837	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	16495.1400	16745.8700	16.4951	16.7459	0
13/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	714.6400	686.7400	0.7146	0.6867	0
13/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	10189.2600	10419.4700	10.1893	10.4195	0
13/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	2301.0300	2224.8300	2.3010	2.2248	530
13/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	5488.4600	5670.3700	5.4885	5.6704	530
13/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	5332.3200	5195.5800	5.3323	5.1956	0
13/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	2722.2700	2843.6400	2.7223	2.8436	530
13/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	27116.6700	26862.0500	27.1167	26.8621	0
13/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	30.8300	34.3200	0.0308	0.0343	0
13/05/2026	R053 On 05-November-26			Bond Future	9.4199	9.4429	122.6323	122.3697	4,041
13/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	18853.6800	18630.8000	18.8537	18.6308	0
13/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	997.0700	1036.7900	0.9971	1.0368	0
13/05/2026	R053 On 04-February-27			Bond Future	9.4639	9.4875	124.9877	124.7208	0
13/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	9750.0200	9585.6300	9.7500	9.5856	0
13/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	4035.6000	4138.1100	4.0356	4.1381	0
13/05/2026	R053 On 06-May-27			Bond Future	9.5053	9.5296	121.5642	121.2924	0
13/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	3837.4100	3747.0800	3.8374	3.7471	0
13/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	10711.6100	10893.1200	10.7116	10.8931	0
13/05/2026	R053 On 05-August-27			Bond Future	9.5651	9.5903	123.7702	123.4921	0
13/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	5905.9100	5786.8000	5.9059	5.7868	0
13/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	9133.6000	9292.5900	9.1336	9.2926	0
13/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
13/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	51.9000	52.2000	0.0519	0.0522	0
13/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	51.9000	52.2000	0.0519	0.0522	0
13/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
13/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	36.9800	37.0900	0.0370	0.0371	0
13/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	36.9800	37.0900	0.0370	0.0371	0
13/05/2026	R202 On 06-August-26			Bond Future	301.4366	301.2041	301.4366	301.2041	1,025
13/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	22576.6000	22344.0900	22.5766	22.3441	0
13/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R202 On 05-November-26			Bond Future	306.9921	306.7558	306.9921	306.7558	0
13/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	26532.1200	26295.8300	26.5321	26.2958	0
13/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	R202 On 04-February-27			Bond Future	307.4269	307.1876	307.4269	307.1876	0
13/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	12696.8600	12457.6000	12.6969	12.4576	0
13/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R202 On 06-May-27			Bond Future	313.4955	313.2521	313.4955	313.2521	0
13/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	6505.4900	6262.0700	6.5055	6.2621	0
13/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R202 On 05-August-27			Bond Future	313.6134	313.3620	313.6134	313.3620	0
13/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	643.3700	391.9900	0.6434	0.3920	0
13/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R209 On 06-August-26			Bond Future	8.9082	8.9671	85.3218	84.9889	37,360
13/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	12679.0100	12351.2800	12.6790	12.3513	0
13/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	23.7000	28.8700	0.0237	0.0289	0
13/05/2026	R209 On 05-November-26			Bond Future	8.9613	9.0224	83.7232	83.3843	7,212
13/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	7754.2400	7473.6800	7.7542	7.4737	0
13/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	618.1400	676.4200	0.6181	0.6764	0
13/05/2026	R209 On 04-February-27			Bond Future	9.0065	9.0699	85.3309	84.9861	0
13/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	823.6100	753.1800	0.8236	0.7532	3,237
13/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	6376.4600	6650.8800	6.3765	6.6509	0
13/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2698.4800	2533.9000	2.6985	2.5339	0
13/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	2952.8200	3133.0900	2.9528	3.1331	3,237
13/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	3734.6400	3537.5200	3.7346	3.5375	0
13/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2258.7700	2406.5000	2.2588	2.4065	0
13/05/2026	R209 On 06-May-27			Bond Future	9.0487	9.1144	83.8443	83.4929	0
13/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1334.4400	1236.5200	1.3344	1.2365	4,620
13/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	5754.2700	6007.7300	5.7543	6.0077	0
13/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1610.0900	1497.6200	1.6101	1.4976	0
13/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	5121.2400	5360.1500	5.1212	5.3602	0
13/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	4037.0100	3837.5100	4.0370	3.8375	0
13/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2599.5400	2751.4200	2.5995	2.7514	4,620
13/05/2026	R209 On 05-August-27			Bond Future	9.1177	9.1864	85.3672	85.0085	0
13/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	2738.8500	2581.5000	2.7389	2.5815	0
13/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	4050.2500	4251.6000	4.0503	4.2516	0
13/05/2026	R210 On 06-August-26			Bond Future	267.2437	267.2289	267.2437	267.2289	448

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7403.6900	7388.8800	7.4037	7.3889	0
13/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R210 On 05-November-26			Bond Future	268.6310	268.6163	268.6310	268.6163	0
13/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15300.9600	15286.2800	15.3010	15.2863	0
13/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R210 On 04-February-27			Bond Future	273.8501	273.8366	273.8501	273.8366	0
13/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7820.1000	7806.5600	7.8201	7.8066	0
13/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R210 On 06-May-27			Bond Future	275.6316	275.6183	275.6316	275.6183	0
13/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4501.5600	4488.2500	4.5016	4.4883	0
13/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R210 On 05-August-27			Bond Future	280.7090	280.6926	280.7090	280.6926	0
13/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4699.0200	4682.5600	4.6990	4.6826	0
13/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R213 On 06-August-26			Bond Future	8.3115	8.3774	98.2449	98.0070	55,172
13/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	4943.0900	4726.8200	4.9431	4.7268	0
13/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	114.2900	136.0100	0.1143	0.1360	0
13/05/2026	R213 On 05-November-26			Bond Future	8.3719	8.4423	96.4821	96.2400	0
13/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2244.0800	2095.8900	2.2441	2.0959	0
13/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	951.3400	1045.2700	0.9513	1.0453	0
13/05/2026	R213 On 04-February-27			Bond Future	8.4199	8.4952	98.3347	98.0884	0
13/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1123.3800	1027.4300	1.1234	1.0274	0
13/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	2045.5900	2195.8900	2.0456	2.1959	0
13/05/2026	R213 On 06-May-27			Bond Future	8.4554	8.5363	96.7004	96.4497	0
13/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	572.0200	514.1200	0.5720	0.5141	0
13/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3403.7900	3596.6800	3.4038	3.5967	0
13/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1193.3700	1095.3800	1.1934	1.0954	2,830
13/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2210.8900	2363.6900	2.2109	2.3637	0
13/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3394.5200	3223.6500	3.3945	3.2237	0
13/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	964.6000	1044.5200	0.9646	1.0445	2,830
13/05/2026	R213 On 05-August-27			Bond Future	8.5461	8.6339	98.4579	98.2014	0
13/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1361.2400	1254.6000	1.3612	1.2546	0
13/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	2172.8200	2322.6400	2.1728	2.3226	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	R214 On 06-August-26			Bond Future	9.3796	9.4074	80.2950	80.1132	24,720
13/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	14698.8800	14520.6300	14.6989	14.5206	0
13/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	29.7100	33.2500	0.0297	0.0333	0
13/05/2026	R214 On 05-November-26			Bond Future	9.4367	9.4653	78.4592	78.2742	2,614
13/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	9797.3500	9644.1400	9.7974	9.6441	0
13/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	689.2500	721.0300	0.6893	0.7210	0
13/05/2026	R214 On 04-February-27			Bond Future	9.4886	9.5180	79.9658	79.7777	0
13/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	5079.9000	4968.1600	5.0799	4.9682	0
13/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2505.6000	2581.9600	2.5056	2.5820	0
13/05/2026	R214 On 06-May-27			Bond Future	9.5343	9.5645	78.2269	78.0353	0
13/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2021.6800	1960.6600	2.0217	1.9607	0
13/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	6325.3900	6455.9200	6.3254	6.4559	0
13/05/2026	R214 On 05-August-27			Bond Future	9.6015	9.6330	79.6480	79.4521	0
13/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	3348.7500	3264.3100	3.3488	3.2643	0
13/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	5135.2300	5246.6800	5.1352	5.2467	0
13/05/2026	R248 On 06-August-26			Bond Future	9.4521	9.4695	97.5005	97.3507	253,924
13/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1178.1600	1148.6800	1.1782	1.1487	0
13/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	5230.7100	5351.1200	5.2307	5.3511	1,762
13/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	5873.7100	5779.0200	5.8737	5.7790	0
13/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1312.5500	1367.7500	1.3126	1.3678	1,762
13/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	20673.2800	20525.5600	20.6733	20.5256	0
13/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	21.9500	24.1200	0.0220	0.0241	0
13/05/2026	R248 On 05-November-26			Bond Future	9.5063	9.5241	94.8366	94.6842	37,149
13/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	14351.1000	14223.0600	14.3511	14.2231	0
13/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	739.2800	763.5900	0.7393	0.7636	0
13/05/2026	R248 On 04-February-27			Bond Future	9.5555	9.5738	96.6578	96.5030	0
13/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	7513.7300	7419.5200	7.5137	7.4195	0
13/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	2996.1800	3056.7500	2.9962	3.0568	0
13/05/2026	R248 On 06-May-27			Bond Future	9.5988	9.6176	94.1026	93.9450	260
13/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	3029.8600	2977.2400	3.0299	2.9772	0
13/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	7827.0100	7931.9900	7.8270	7.9320	0
13/05/2026	R248 On 05-August-27			Bond Future	9.6615	9.6810	95.8114	95.6499	0
13/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	4447.5000	4379.9000	4.4475	4.3799	0
13/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	6916.4100	7010.3000	6.9164	7.0103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	R2R9 On 06-August-26			Bond Future	9.2923	9.3360	107.8736	107.5439	4,002
13/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94754.1000	94424.4000	94.7541	94.4244	0
13/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R2R9 On 05-November-26			Bond Future	9.3553	9.4005	104.8577	104.5222	0
13/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93887.6100	93552.1800	93.8876	93.5522	0
13/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R2R9 On 04-February-27			Bond Future	9.4113	9.4581	106.8716	106.5303	0
13/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5706.4600	5490.6300	5.7065	5.4906	0
13/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2287.4300	2412.9000	2.2874	2.4129	0
13/05/2026	R2R9 On 06-May-27			Bond Future	9.4648	9.5132	103.9772	103.6295	0
13/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2286.3600	2173.1600	2.2864	2.1732	0
13/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6994.6500	7229.1900	6.9947	7.2292	0
13/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2581.8800	2458.5100	2.5819	2.4585	250
13/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6453.1300	6677.5000	6.4531	6.6775	0
13/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5114.6600	4926.2100	5.1147	4.9262	0
13/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3865.3300	4024.6200	3.8653	4.0246	250
13/05/2026	R2R9 On 05-August-27			Bond Future	9.5437	9.5942	105.8641	105.5089	0
13/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3702.7900	3549.3100	3.7028	3.5493	0
13/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	5730.0400	5931.7300	5.7300	5.9317	0
13/05/2026	R4R2 On 06-August-26			Bond Future	9.4823	9.5155	108.8692	108.5913	10,754
13/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95451.8800	95174.0500	95.4519	95.1741	0
13/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R4R2 On 05-November-26			Bond Future	9.5455	9.5798	105.7454	105.4626	0
13/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94522.7900	94240.0300	94.5228	94.2400	0
13/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2026	R4R2 On 04-February-27			Bond Future	9.6022	9.6376	107.7763	107.4887	0
13/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6691.3700	6507.7200	6.6914	6.5077	0
13/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2523.4700	2627.4100	2.5235	2.6274	0
13/05/2026	R4R2 On 06-May-27			Bond Future	9.6565	9.6931	104.7735	104.4806	0
13/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2764.2200	2668.1400	2.7642	2.6681	0
13/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8235.0400	8431.8700	8.2350	8.4319	0
13/05/2026	R4R2 On 05-August-27			Bond Future	9.7338	9.7718	106.6747	106.3753	0
13/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4259.4700	4130.4100	4.2595	4.1304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	6616.1600	6786.5300	6.6162	6.7865	0
13/05/2026	RR87 On 06-August-26			Bond Future	7.2606	7.3135	100.8714	100.8528	0
13/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	6.1455	4.9879	0.0061	0.0050	0
13/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	264.5855	282.0979	0.2646	0.2821	0
13/05/2026	RR87 On 05-November-26			Bond Future	6.8772	7.0416	102.7066	102.6878	0
13/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.1105	0.0479	0.0001	0.0000	0
13/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	184.4405	203.1979	0.1844	0.2032	0
13/05/2026	RR88 On 06-August-26			Bond Future	7.6730	7.5684	104.2859	104.4108	0
13/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	24.9685	36.8772	0.0250	0.0369	0
13/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1085.8785	972.8372	1.0859	0.9728	0
13/05/2026	RR88 On 05-November-26			Bond Future	7.7214	7.5919	105.5388	105.6736	0
13/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	48.4424	66.5702	0.0484	0.0666	0
13/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1106.5824	990.0002	1.1066	0.9900	0
13/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0