



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
27/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	2029 On 06-August-26			Bond Future	150.2145	150.1626	150.2145	150.1626	8,306
27/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6114.5000	6062.5600	6.1145	6.0626	0
27/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2029 On 05-November-26			Bond Future	151.5237	151.4717	151.5237	151.4717	0
27/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	3963.7300	3911.7400	3.9637	3.9117	0
27/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2029 On 04-February-27			Bond Future	154.5319	154.4802	154.5319	154.4802	0
27/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	4811.8900	4760.2000	4.8119	4.7602	0
27/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2029 On 06-May-27			Bond Future	156.1350	156.0828	156.1350	156.0828	0
27/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	2814.9500	2762.8400	2.8150	2.7628	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2029 On 05-August-27			Bond Future	159.1243	159.0698	159.1243	159.0698	0
27/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2404.3000	2349.8300	2.4043	2.3498	0
27/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2030 On 06-August-26			Bond Future	7.9010	7.9885	100.5513	100.2903	151,759
27/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	112.6900	85.5400	0.1127	0.0855	1,000
27/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2204.0200	2437.8800	2.2040	2.4379	0
27/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	466.1500	379.0500	0.4662	0.3791	1,000
27/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1039.0000	1212.9100	1.0390	1.2129	0
27/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	1013.1700	868.1200	1.0132	0.8681	0
27/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	539.5600	655.5200	0.5396	0.6555	1,000
27/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3904.2900	3661.2300	3.9043	3.6612	0
27/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	56.7100	74.6600	0.0567	0.0747	0
27/05/2026	2030 On 05-November-26			Bond Future	7.9254	8.0202	102.4068	102.1416	15
27/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1858.2900	1684.1200	1.8583	1.6841	0
27/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	566.9100	657.8900	0.5669	0.6579	0
27/05/2026	2030 On 04-February-27			Bond Future	7.9180	8.0215	100.4088	100.1394	0
27/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	995.5200	876.4200	0.9955	0.8764	0
27/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1251.7000	1402.0400	1.2517	1.4020	0
27/05/2026	2030 On 06-May-27			Bond Future	7.9026	8.0164	102.4253	102.1510	0
27/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	575.1100	496.5100	0.5751	0.4965	0
27/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2116.9200	2312.6500	2.1169	2.3127	0
27/05/2026	2030 On 05-August-27			Bond Future	7.9467	8.0741	100.3522	100.0717	0
27/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	1420.3900	1271.9300	1.4204	1.2719	0
27/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1061.1000	1193.1000	1.0611	1.1931	0
27/05/2026	2031 On 06-August-26			Bond Future	116.4427	116.4329	116.4427	116.4329	5,260
27/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2632.6600	2622.9000	2.6327	2.6229	0
27/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2031 On 05-November-26			Bond Future	118.6190	118.6098	118.6190	118.6098	7,356
27/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7128.9900	7119.7800	7.1290	7.1198	0
27/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2031 On 04-February-27			Bond Future	118.4788	118.4704	118.4788	118.4704	0
27/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2298.7500	2290.3800	2.2988	2.2904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2031 On 06-May-27			Bond Future	120.8835	120.8755	120.8835	120.8755	0
27/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4013.4700	4005.4800	4.0135	4.0055	0
27/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2031 On 05-August-27			Bond Future	120.6448	120.6355	120.6448	120.6355	0
27/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	765.2200	774.4600	0.7652	0.7745	0
27/05/2026	2032 On 06-August-26			Bond Future	8.1924	8.2830	103.2602	102.8581	130,148
27/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	8175.0800	7784.0500	8.1751	7.7841	0
27/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	32.3100	43.4100	0.0323	0.0434	0
27/05/2026	2032 On 05-November-26			Bond Future	8.2288	8.3244	101.0058	100.5969	41,865
27/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	4427.3600	4107.9900	4.4274	4.1080	0
27/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	532.1300	621.6700	0.5321	0.6217	0
27/05/2026	2032 On 04-February-27			Bond Future	8.2467	8.3479	102.9887	102.5727	0
27/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	2478.9700	2245.7500	2.4790	2.2458	0
27/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	1522.9300	1705.7000	1.5229	1.7057	0
27/05/2026	2032 On 06-May-27			Bond Future	8.2539	8.3613	100.8943	100.4704	0
27/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	1364.6900	1213.5900	1.3647	1.2136	0
27/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	3181.1300	3453.8900	3.1811	3.4539	0
27/05/2026	2032 On 05-August-27			Bond Future	8.2979	8.4126	102.8000	102.3672	0
27/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	2505.8600	2279.8800	2.5059	2.2799	0
27/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	2045.2300	2252.0400	2.0452	2.2520	0
27/05/2026	2033 On 06-August-26			Bond Future	146.4117	146.3955	146.4117	146.3955	22,007
27/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	12161.7000	12145.5200	12.1617	12.1455	0
27/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2033 On 05-November-26			Bond Future	147.5466	147.5310	147.5466	147.5310	0
27/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	10286.5700	10271.0200	10.2866	10.2710	0
27/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2033 On 04-February-27			Bond Future	150.4757	150.4610	150.4757	150.4610	0
27/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	7765.7200	7751.0300	7.7657	7.7510	0
27/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2033 On 06-May-27			Bond Future	151.8908	151.8765	151.8908	151.8765	0
27/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	680.8200	666.5000	0.6808	0.6665	0

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27/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2033 On 05-August-27			Bond Future	154.7990	154.7831	154.7990	154.7831	0
27/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	1649.0300	1633.1100	1.6490	1.6331	0
27/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2037 On 06-August-26			Bond Future	8.8454	8.9042	97.9446	97.5561	230,364
27/05/2026	2037 On 06-August-26	9.30	Call	Bond Future	3776.8400	3508.2700	3.7768	3.5083	0
27/05/2026	2037 On 06-August-26	9.30	Put	Bond Future	823.2000	943.1700	0.8232	0.9432	8,000
27/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	7611.5500	7264.0400	7.6116	7.2640	2,541
27/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	219.6900	260.7200	0.2197	0.2607	0
27/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	11396.5200	11022.4000	11.3965	11.0224	0
27/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	67.0700	81.4900	0.0671	0.0815	2,541
27/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	14630.1200	14246.1400	14.6301	14.2461	0
27/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	17.9700	22.5300	0.0180	0.0225	2,541
27/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	16762.9500	16375.9700	16.7630	16.3760	0
27/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	5.2900	6.8500	0.0053	0.0069	0
27/05/2026	2037 On 05-November-26			Bond Future	8.8896	8.9504	99.7520	99.3570	0
27/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	4943.4900	4673.7600	4.9435	4.6738	4,490
27/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	1319.8600	1445.1200	1.3199	1.4451	0
27/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	8799.3000	8465.0300	8.7993	8.4650	0
27/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	564.4700	625.1900	0.5645	0.6252	4,490
27/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	10827.5600	10474.5300	10.8276	10.4745	0
27/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	373.1400	415.1000	0.3731	0.4151	0
27/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	11919.6100	11559.1100	11.9196	11.5591	0
27/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	300.8900	335.3800	0.3009	0.3354	4,490
27/05/2026	2037 On 04-February-27			Bond Future	8.9229	8.9859	97.4515	97.0497	0
27/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1848.8800	1713.2600	1.8489	1.7133	4,490
27/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	5003.7800	5269.9900	5.0038	5.2700	0
27/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	4588.5600	4343.5900	4.5886	4.3436	0
27/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	2153.5800	2310.4400	2.1536	2.3104	4,490
27/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	5446.7600	5180.3300	5.4468	5.1803	0
27/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	1785.3800	1920.7800	1.7854	1.9208	0
27/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	6830.4700	6536.9400	6.8305	6.5369	0
27/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1368.8000	1477.1000	1.3688	1.4771	4,490
27/05/2026	2037 On 06-May-27			Bond Future	8.9555	9.0208	99.4089	98.9994	0

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27/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	2512.2600	2352.1100	2.5123	2.3521	0
27/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	4908.8900	5158.2100	4.9089	5.1582	0
27/05/2026	2037 On 05-August-27			Bond Future	9.0129	9.0811	97.0278	96.6096	0
27/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	3985.6000	3772.2900	3.9856	3.7723	0
27/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	3757.6300	3962.4600	3.7576	3.9625	0
27/05/2026	2038 On 06-August-26			Bond Future	161.5345	161.5149	161.5345	161.5149	4,217
27/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	16814.4600	16794.8700	16.8145	16.7949	0
27/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2038 On 05-November-26			Bond Future	164.5534	164.5346	164.5534	164.5346	1,373
27/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18243.4200	18224.5900	18.2434	18.2246	0
27/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2038 On 04-February-27			Bond Future	165.5547	165.5369	165.5547	165.5369	0
27/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	11724.6700	11706.9000	11.7247	11.7069	0
27/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2038 On 06-May-27			Bond Future	168.9144	168.8969	168.9144	168.8969	0
27/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	2814.3500	2796.9300	2.8144	2.7969	0
27/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2038 On 05-August-27			Bond Future	169.8313	169.8119	169.8313	169.8119	0
27/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	701.2600	681.8500	0.7013	0.6819	0
27/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2040 On 06-August-26			Bond Future	9.0760	9.1295	99.7032	99.2953	80,503
27/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	20273.9700	19867.3700	20.2740	19.8674	0
27/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	4.6100	5.8800	0.0046	0.0059	0
27/05/2026	2040 On 05-November-26			Bond Future	9.1221	9.1772	101.5431	101.1285	0
27/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	6903.9700	6596.9800	6.9040	6.5970	2,300
27/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	1201.6500	1309.3400	1.2017	1.3093	0
27/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	11308.5300	10947.3100	11.3085	10.9473	0
27/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	538.8400	592.3000	0.5388	0.5923	2,300
27/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	13587.7500	13210.9600	13.5878	13.2110	0
27/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	370.1900	408.0800	0.3702	0.4081	0
27/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	14800.7300	14417.7500	14.8007	14.4178	0
27/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	305.6400	337.3400	0.3056	0.3373	2,300
27/05/2026	2040 On 04-February-27			Bond Future	9.1588	9.2157	99.0274	98.6054	0

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27/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	2511.7100	2354.1200	2.5117	2.3541	2,300
27/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	5387.5400	5651.8800	5.3875	5.6519	0
27/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	5962.4400	5690.9400	5.9624	5.6909	0
27/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	2259.9300	2410.3600	2.2599	2.4104	2,300
27/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	7293.8600	6996.0900	7.2939	6.9961	0
27/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	1782.9000	1907.0600	1.7829	1.9071	0
27/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	8588.0400	8270.1600	8.5880	8.2702	0
27/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	1450.7600	1554.8100	1.4508	1.5548	2,300
27/05/2026	2040 On 06-May-27			Bond Future	9.1950	9.2537	101.0164	100.5866	0
27/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	3209.5500	3032.4400	3.2096	3.0324	0
27/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	5559.1700	5811.8700	5.5592	5.8119	0
27/05/2026	2040 On 05-August-27			Bond Future	9.2529	9.3139	98.4149	97.9760	0
27/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	4913.1700	4683.6400	4.9132	4.6836	0
27/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	4359.0600	4568.4400	4.3591	4.5684	0
27/05/2026	2043 On 06-August-26			Bond Future	124.9038	124.8892	124.9038	124.8892	3,416
27/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14023.7500	14009.1500	14.0238	14.0092	0
27/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2043 On 05-November-26			Bond Future	127.2383	127.2242	127.2383	127.2242	0
27/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14398.3300	14384.2100	14.3983	14.3842	0
27/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2043 On 04-February-27			Bond Future	126.8251	126.8119	126.8251	126.8119	0
27/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9195.1300	9181.8900	9.1951	9.1819	0
27/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2043 On 06-May-27			Bond Future	129.3994	129.3864	129.3994	129.3864	0
27/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	1919.4200	1906.4300	1.9194	1.9064	0
27/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2043 On 05-August-27			Bond Future	128.8693	128.8549	128.8693	128.8549	0
27/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	690.7100	705.1500	0.6907	0.7052	0
27/05/2026	2044 On 06-August-26			Bond Future	9.1986	9.2518	96.4164	95.9731	45,775
27/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	1669.0100	1512.7200	1.6690	1.5127	0
27/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	3351.2000	3638.2000	3.3512	3.6382	7,000
27/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	2630.3100	2413.9400	2.6303	2.4139	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	2201.8000	2428.7200	2.2018	2.4287	7,000
27/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	5338.5200	5016.1000	5.3385	5.0161	0
27/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	889.3100	1010.1800	0.8893	1.0102	14,500
27/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	22091.0600	21648.9600	22.0911	21.6490	0
27/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	4.2400	5.4300	0.0042	0.0054	0
27/05/2026	2044 On 05-November-26			Bond Future	9.2426	9.2973	98.1957	97.7449	91,911
27/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	15580.0000	15165.6200	15.5800	15.1656	0
27/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	357.3100	393.7800	0.3573	0.3938	0
27/05/2026	2044 On 04-February-27			Bond Future	9.2784	9.3347	95.7394	95.2807	0
27/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	8742.9100	8406.7800	8.7429	8.4068	0
27/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	1772.3800	1894.9600	1.7724	1.8950	0
27/05/2026	2044 On 06-May-27			Bond Future	9.3135	9.3714	97.6625	97.1950	0
27/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	3850.8200	3646.2400	3.8508	3.6462	0
27/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	5770.2000	6033.1400	5.7702	6.0331	0
27/05/2026	2044 On 05-August-27			Bond Future	9.3676	9.4275	95.1228	94.6456	0
27/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	5448.3600	5197.7300	5.4484	5.1977	0
27/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	4872.0500	5098.6300	4.8721	5.0986	0
27/05/2026	2046 On 06-August-26			Bond Future	145.0539	144.1864	145.0539	144.1864	18,596
27/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	22673.9100	21806.3700	22.6739	21.8064	0
27/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2046 On 05-November-26			Bond Future	145.4111	144.5282	145.4111	144.5282	0
27/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	19931.0500	19048.1900	19.9311	19.0482	0
27/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2046 On 04-February-27			Bond Future	148.2982	147.3990	148.2982	147.3990	0
27/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	17208.1900	16308.9600	17.2082	16.3090	0
27/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2046 On 06-May-27			Bond Future	148.8995	147.9827	148.8995	147.9827	0
27/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	90.5200	1007.3400	0.0905	1.0073	0
27/05/2026	2046 On 05-August-27			Bond Future	151.7490	150.8134	151.7490	150.8134	0
27/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	2578.9800	1643.4100	2.5790	1.6434	0
27/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2050 On 06-August-26			Bond Future	146.4411	145.9243	146.4411	145.9243	18,177

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	23171.0700	22654.2900	23.1711	22.6543	0
27/05/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2050 On 05-November-26			Bond Future	149.1777	148.6523	149.1777	148.6523	0
27/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	25337.7300	24812.3300	25.3377	24.8123	0
27/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2050 On 04-February-27			Bond Future	149.6172	149.0826	149.6172	149.0826	0
27/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	17227.2300	16692.5800	17.2272	16.6926	0
27/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2050 On 06-May-27			Bond Future	152.6534	152.1085	152.6534	152.1085	0
27/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	2193.4300	1648.5300	2.1934	1.6485	0
27/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	2050 On 05-August-27			Bond Future	152.9955	152.4387	152.9955	152.4387	0
27/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	25.4900	0.0000	0.0255	0.0000	0
27/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	531.3000	0.0000	0.5313	0
27/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	AL37 On 06-August-26			Index Future	1294.3310	1289.9980	1294.3310	1,289.9980	0
27/05/2026	AL37 On 05-November-26			Index Future	1318.4650	1314.0550	1318.4650	1,314.0550	0
27/05/2026	AL37 On 04-February-27			Index Future	1344.3290	1339.8360	1344.3290	1,339.8360	0
27/05/2026	AL37 On 06-May-27			Index Future	1371.3020	1366.7200	1371.3020	1,366.7200	0
27/05/2026	AL37 On 05-August-27			Index Future	1396.9980	1392.3270	1396.9980	1,392.3270	0
27/05/2026	AL7T On 06-August-26			Index Future	1678.8170	1672.5250	1678.8170	1,672.5250	0
27/05/2026	AL7T On 05-November-26			Index Future	1710.1200	1703.7150	1710.1200	1,703.7150	0
27/05/2026	AL7T On 04-February-27			Index Future	1743.6670	1737.1410	1743.6670	1,737.1410	0
27/05/2026	AL7T On 06-May-27			Index Future	1778.6520	1771.9980	1778.6520	1,771.9980	0
27/05/2026	AL7T On 05-August-27			Index Future	1811.9820	1805.1980	1811.9820	1,805.1980	0
27/05/2026	ALBI On 06-August-26			Index Future	1420.1230	1414.7190	1420.1230	1,414.7190	76
27/05/2026	ALBI On 05-November-26			Index Future	1446.6040	1441.1020	1446.6040	1,441.1020	0
27/05/2026	ALBI On 04-February-27			Index Future	1474.9810	1469.3750	1474.9810	1,469.3750	0
27/05/2026	ALBI On 06-May-27			Index Future	1504.5750	1498.8590	1504.5750	1,498.8590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	ALBI On 05-August-27			Index Future	1532.7690	1526.9420	1532.7690	1,526.9420	0
27/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C431 On 31-January-31			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
27/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	ES33 On 06-August-26			Bond Future	8.9892	9.0539	95.3574	95.0405	0
27/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13488.7300	13171.8400	13.4887	13.1718	0
27/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	ES33 On 05-November-26			Bond Future	9.0529	9.1205	93.3461	93.0239	0
27/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8017.7300	7695.4600	8.0177	7.6955	0
27/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	ES33 On 04-February-27			Bond Future	9.1060	9.1769	95.2002	94.8723	0
27/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2703.5900	2375.7700	2.7036	2.3758	0
27/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	ES33 On 06-May-27			Bond Future	9.1494	9.2238	93.3353	93.0013	0
27/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1590.0000	1924.0600	1.5900	1.9241	0
27/05/2026	ES33 On 05-August-27			Bond Future	9.2244	9.3029	95.1189	94.7776	0
27/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	198.5100	0.0000	0.1985	0.0000	0
27/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	142.8300	0.0000	0.1428	0
27/05/2026	ES42 On 06-August-26			Bond Future	9.5082	9.5718	94.3705	93.8894	0
27/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19896.1700	19415.0800	19.8962	19.4151	0
27/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	ES42 On 05-November-26			Bond Future	9.5635	9.6291	91.8701	91.3805	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13905.2400	13415.7100	13.9052	13.4157	0
27/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	ES42 On 04-February-27			Bond Future	9.6100	9.6777	93.6954	93.1970	0
27/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4835.4900	4337.1100	4.8355	4.3371	0
27/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	ES42 On 06-May-27			Bond Future	9.6534	9.7232	91.3323	90.8242	0
27/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2410.0800	2918.2000	2.4101	2.9182	0
27/05/2026	ES42 On 05-August-27			Bond Future	9.7152	9.7874	93.0758	92.5571	0
27/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	893.7800	375.0900	0.8938	0.3751	0
27/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	GOVI On 06-August-26			GOVI	1393.3350	1387.9440	1393.3350	1,387.9440	734
27/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2043350.0000	1989440.0000	204.3350	198.9440	0
27/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	GOVI On 05-November-26			GOVI	1419.3150	1413.8280	1419.3150	1,413.8280	0
27/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1423150.0000	1368280.0000	142.3150	136.8280	0
27/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	GOVI On 04-February-27			GOVI	1447.1570	1441.5660	1447.1570	1,441.5660	0
27/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	781570.0000	725660.0000	78.1570	72.5660	0
27/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	GOVI On 06-May-27			GOVI	1476.1930	1470.4920	1476.1930	1,470.4920	0
27/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	491930.0000	434920.0000	49.1930	43.4920	0
27/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	GOVI On 05-August-27			GOVI	1503.8550	1498.0430	1503.8550	1,498.0430	0
27/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	388550.0000	330430.0000	38.8550	33.0430	0
27/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/05/2026	I258 On 06-August-26			Bond Future	132.8959	132.8812	132.8959	132.8812	0
27/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	19945.8800	19931.1600	19.9459	19.9312	0
27/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	I258 On 05-November-26			Bond Future	135.3798	135.3655	135.3798	135.3655	0
27/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	20429.8000	20415.4700	20.4298	20.4155	0
27/05/2026	I258 On 05-November-26	114.95	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
27/05/2026	I258 On 04-February-27			Bond Future	135.1283	135.1148	135.1283	135.1148	0
27/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	16228.2700	16214.8000	16.2283	16.2148	0
27/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	I258 On 06-May-27			Bond Future	137.8710	137.8579	137.8710	137.8579	0
27/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	3091.0200	3077.8500	3.0910	3.0779	0
27/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	I258 On 05-August-27			Bond Future	137.5032	137.4885	137.5032	137.4885	0
27/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	1426.8100	1441.5100	1.4268	1.4415	0
27/05/2026	IGOV On 06-August-26			Index Future	452.5220	451.6160	452.5220	451.6160	250
27/05/2026	IGOV On 05-November-26			Index Future	461.0700	460.1480	461.0700	460.1480	8
27/05/2026	IGOV On 04-February-27			Index Future	470.2220	469.2820	470.2220	469.2820	0
27/05/2026	IGOV On 06-May-27			Index Future	479.7610	478.8040	479.7610	478.8040	0
27/05/2026	IGOV On 05-August-27			Index Future	488.8550	487.8780	488.8550	487.8780	0
27/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/05/2026	R033 On 06-August-26			Bond Future	8.2879	8.3834	112.2453	111.7409	9,292
27/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	9824.7700	9332.9000	9.8248	9.3329	0
27/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	33.7800	46.2900	0.0338	0.0463	0
27/05/2026	R033 On 05-November-26			Bond Future	8.3259	8.4262	109.2743	108.7613	0
27/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	5565.6800	5155.6200	5.5657	5.1556	0
27/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	568.2600	671.1500	0.5683	0.6712	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	R033 On 04-February-27			Bond Future	8.3472	8.4528	111.4197	110.8977	0
27/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	3190.5100	2885.9300	3.1905	2.8859	0
27/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	1701.7500	1919.1800	1.7018	1.9192	0
27/05/2026	R033 On 06-May-27			Bond Future	8.3592	8.4705	108.6119	108.0799	0
27/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1709.9600	1515.8200	1.7100	1.5158	0
27/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	3791.5000	4129.3300	3.7915	4.1293	0
27/05/2026	R033 On 05-August-27			Bond Future	8.4042	8.5223	110.6627	110.1197	0
27/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	3095.3000	2809.1800	3.0953	2.8092	0
27/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	2471.2600	2728.1800	2.4713	2.7282	0
27/05/2026	R035 On 06-August-26			Bond Future	8.5018	8.5655	106.2064	105.8202	93,959
27/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	274.8200	233.8400	0.2748	0.2338	4,876
27/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	5302.3500	5647.6100	5.3024	5.6476	0
27/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	449.1000	385.6500	0.4491	0.3857	0
27/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	4193.3000	4516.0900	4.1933	4.5161	0
27/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	507.1700	436.7500	0.5072	0.4368	4,876
27/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	3933.6300	4249.4500	3.9336	4.2495	0
27/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	1083.4300	952.5000	1.0834	0.9525	1,000
27/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	2381.4900	2636.8000	2.3815	2.6368	0
27/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	1205.9300	1064.2900	1.2059	1.0643	0
27/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	2195.6800	2440.2800	2.1957	2.4403	4,876
27/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	2392.9000	2170.1700	2.3929	2.1702	350
27/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1137.5900	1301.1000	1.1376	1.3011	0
27/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	2711.3100	2472.3600	2.7113	2.4724	1,000
27/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	978.9100	1126.2000	0.9789	1.1262	0
27/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	4239.3200	3943.4200	4.2393	3.9434	200
27/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	511.6400	601.9800	0.5116	0.6020	0
27/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	4628.1300	4321.7700	4.6281	4.3218	0
27/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	438.4700	518.3500	0.4385	0.5184	350
27/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	4677.3000	4369.7100	4.6773	4.3697	250
27/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	430.1000	508.7500	0.4301	0.5088	0
27/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	5530.1200	5204.1800	5.5301	5.2042	0
27/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	311.2700	371.5700	0.3113	0.3716	1,000
27/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	6767.0400	6421.8600	6.7670	6.4219	0
27/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	197.7300	238.7900	0.1977	0.2388	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	7184.1200	6833.9500	7.1841	6.8340	0
27/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	170.1200	206.1900	0.1701	0.2062	350
27/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	7236.4000	6885.6500	7.2364	6.8857	0
27/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	167.0000	202.4900	0.1670	0.2025	250
27/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	9382.8700	9014.8100	9.3829	9.0148	0
27/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	78.0500	96.2300	0.0781	0.0962	200
27/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	9852.5800	9482.0500	9.8526	9.4821	0
27/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	66.2900	82.0000	0.0663	0.0820	250
27/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	14136.3300	13753.2000	14.1363	13.7532	0
27/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	10.6800	13.7900	0.0107	0.0138	0
27/05/2026	R035 On 05-November-26			Bond Future	8.5431	8.6094	103.6642	103.2715	32,844
27/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	1016.8300	914.1300	1.0168	0.9141	600
27/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	4493.7500	4783.7800	4.4938	4.7838	0
27/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	2088.6100	1912.0500	2.0886	1.9121	0
27/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	2523.6500	2739.8200	2.5237	2.7398	600
27/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	3190.4400	2962.2400	3.1904	2.9622	200
27/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	1679.5500	1844.0800	1.6796	1.8441	0
27/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	3856.4000	3604.4000	3.8564	3.6044	0
27/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	1361.6700	1502.4000	1.3617	1.5024	600
27/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	5284.4500	4994.0700	5.2845	4.9941	0
27/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	915.2400	1017.5900	0.9152	1.0176	200
27/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	7639.0400	7308.7400	7.6390	7.3087	0
27/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	516.0900	578.5200	0.5161	0.5785	200
27/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	8756.3200	8413.3500	8.7563	8.4134	0
27/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	400.5800	450.3400	0.4006	0.4503	0
27/05/2026	R035 On 04-February-27			Bond Future	8.5721	8.6412	105.6990	105.2995	0
27/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	1047.8000	955.3200	1.0478	0.9553	3,000
27/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	6267.7100	6574.7300	6.2677	6.5747	0
27/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1813.3600	1667.5300	1.8134	1.6675	3,000
27/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	3999.6800	4253.3500	3.9997	4.2534	0
27/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	2355.5100	2179.6500	2.3555	2.1797	1,050
27/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	3183.3700	3407.0100	3.1834	3.4070	0
27/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	3680.1100	3449.2300	3.6801	3.4492	0
27/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2085.5900	2254.2100	2.0856	2.2542	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	3973.6200	3733.0600	3.9736	3.7331	0
27/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	1926.0600	2085.0000	1.9261	2.0850	1,050
27/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	4315.9400	4064.9600	4.3159	4.0650	0
27/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	1761.8700	1910.3900	1.7619	1.9104	0
27/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	6020.1700	5728.9700	6.0202	5.7290	0
27/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1200.2100	1308.5100	1.2002	1.3085	1,050
27/05/2026	R035 On 06-May-27			Bond Future	8.5895	8.6616	103.3138	102.9068	0
27/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	2248.2700	2087.2200	2.2483	2.0872	0
27/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	4194.2800	4440.2400	4.1943	4.4402	0
27/05/2026	R035 On 05-August-27			Bond Future	8.6336	8.7091	105.2659	104.8502	0
27/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	3603.1500	3387.2800	3.6032	3.3873	0
27/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	3127.9600	3327.7400	3.1280	3.3277	0
27/05/2026	R038 On 06-August-26			Bond Future	8.9248	8.9938	117.8968	117.3587	1,900
27/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	19545.9200	19009.8500	19.5459	19.0099	0
27/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	5.9900	8.0600	0.0060	0.0081	0
27/05/2026	R038 On 05-November-26			Bond Future	8.9744	9.0458	114.5890	114.0417	2,570
27/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	12818.6200	12328.3400	12.8186	12.3283	0
27/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	435.5300	492.5400	0.4355	0.4925	0
27/05/2026	R038 On 04-February-27			Bond Future	9.0131	9.0871	116.8389	116.2818	0
27/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	6428.2800	6058.9900	6.4283	6.0590	0
27/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	2114.7900	2302.5100	2.1148	2.3025	0
27/05/2026	R038 On 06-May-27			Bond Future	9.0462	9.1230	113.6985	113.1309	0
27/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	3083.5900	2855.0200	3.0836	2.8550	0
27/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	5615.6300	5954.6500	5.6156	5.9547	0
27/05/2026	R038 On 05-August-27			Bond Future	9.1026	9.1826	115.8450	115.2657	0
27/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	4781.2300	4484.2000	4.7812	4.4842	0
27/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	4437.2100	4719.5400	4.4372	4.7195	0
27/05/2026	R053 On 06-August-26			Bond Future	9.0546	9.1124	129.9343	129.2351	68,601
27/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	475.5600	415.8300	0.4756	0.4158	530
27/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	13042.3800	13681.9400	13.0424	13.6819	0
27/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	1383.7300	1223.3100	1.3837	1.2233	0
27/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	7121.1300	7660.0000	7.1211	7.6600	0
27/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	3705.1800	3363.7600	3.7052	3.3638	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	3155.3900	3513.2600	3.1554	3.5133	530
27/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	7593.9000	7082.2300	7.5939	7.0822	0
27/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	1246.6300	1434.2500	1.2466	1.4343	530
27/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	30830.6500	30133.5900	30.8307	30.1336	0
27/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	7.5900	9.8200	0.0076	0.0098	0
27/05/2026	R053 On 05-November-26			Bond Future	9.0928	9.1521	126.4704	125.7591	4,041
27/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	22203.2400	21548.2400	22.2032	21.5482	0
27/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	508.5700	564.8800	0.5086	0.5649	0
27/05/2026	R053 On 04-February-27			Bond Future	9.1228	9.1837	128.9535	128.2294	0
27/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	12225.9100	11696.4500	12.2259	11.6965	0
27/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	2545.6900	2740.3300	2.5457	2.7403	0
27/05/2026	R053 On 06-May-27			Bond Future	9.1485	9.2111	125.6779	124.9399	0
27/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	5468.7400	5143.9900	5.4687	5.1440	0
27/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	8229.2400	8642.5300	8.2292	8.6425	0
27/05/2026	R053 On 05-August-27			Bond Future	9.1897	9.2542	128.0510	127.2978	0
27/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	7884.9700	7484.1100	7.8850	7.4841	0
27/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	6831.9300	7184.2300	6.8319	7.1842	0
27/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
27/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	47.4300	47.7600	0.0474	0.0478	0
27/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	47.4300	47.7600	0.0474	0.0478	0
27/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
27/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	35.4800	35.5900	0.0355	0.0356	0
27/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	35.4800	35.5900	0.0355	0.0356	0
27/05/2026	R202 On 06-August-26			Bond Future	300.9104	299.7962	300.9104	299.7962	1,025
27/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	22050.3700	20936.2100	22.0504	20.9362	0
27/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R202 On 05-November-26			Bond Future	306.5336	305.4006	306.5336	305.4006	0
27/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	26073.5800	24940.5700	26.0736	24.9406	0
27/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R202 On 04-February-27			Bond Future	307.0445	305.8916	307.0445	305.8916	0
27/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	12314.5300	11161.6200	12.3145	11.1616	0
27/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R202 On 06-May-27			Bond Future	313.2752	312.1002	313.2752	312.1002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	6285.1500	5110.2200	6.2852	5.1102	0
27/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R202 On 05-August-27			Bond Future	313.5695	312.3693	313.5695	312.3693	0
27/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	599.5300	0.0000	0.5995	0.0000	0
27/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	600.6800	0.0000	0.6007	0
27/05/2026	R209 On 06-August-26			Bond Future	8.6727	8.7362	86.6694	86.3036	37,878
27/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	14011.7400	13648.4200	14.0117	13.6484	0
27/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	8.8200	11.3500	0.0088	0.0114	0
27/05/2026	R209 On 05-November-26			Bond Future	8.7132	8.7789	85.1173	84.7452	7,212
27/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	8903.5500	8575.7300	8.9036	8.5757	0
27/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	373.3100	417.6000	0.3733	0.4176	0
27/05/2026	R209 On 04-February-27			Bond Future	8.7424	8.8105	86.7882	86.4096	0
27/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	1216.6700	1113.6700	1.2167	1.1137	3,237
27/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	5312.2700	5587.8700	5.3123	5.5879	0
27/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	3401.3000	3189.3400	3.4013	3.1893	0
27/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	2198.3900	2365.0300	2.1984	2.3650	3,237
27/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	4555.8600	4309.3900	4.5559	4.3094	0
27/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	1622.7400	1754.8700	1.6227	1.7549	0
27/05/2026	R209 On 06-May-27			Bond Future	8.7657	8.8363	85.3774	84.9916	0
27/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1893.8000	1757.5400	1.8938	1.7575	4,620
27/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	4780.5000	5030.0700	4.7805	5.0301	0
27/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	2200.1200	2047.4300	2.2001	2.0474	0
27/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	4178.1400	4411.2800	4.1781	4.4113	0
27/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	4909.6500	4662.0900	4.9097	4.6621	0
27/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	1939.0500	2077.3200	1.9391	2.0773	4,620
27/05/2026	R209 On 05-August-27			Bond Future	8.8118	8.8853	86.9905	86.5967	0
27/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	3502.7400	3299.9200	3.5027	3.2999	0
27/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	3190.8500	3381.8700	3.1909	3.3819	0
27/05/2026	R210 On 06-August-26			Bond Future	267.0071	266.9915	267.0071	266.9915	448
27/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7167.0500	7151.5300	7.1671	7.1515	0
27/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R210 On 05-November-26			Bond Future	268.4288	268.4146	268.4288	268.4146	0
27/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15098.7800	15084.5800	15.0988	15.0846	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R210 On 04-February-27			Bond Future	273.7582	273.7460	273.7582	273.7460	0
27/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7728.1600	7716.0100	7.7282	7.7160	0
27/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R210 On 06-May-27			Bond Future	275.6628	275.6515	275.6628	275.6515	0
27/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4532.7600	4521.5000	4.5328	4.5215	0
27/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R210 On 05-August-27			Bond Future	280.9394	280.9255	280.9394	280.9255	0
27/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4929.3700	4915.4700	4.9294	4.9155	0
27/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R213 On 06-August-26			Bond Future	8.0387	8.1350	99.2372	98.8853	55,951
27/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	5861.0500	5523.5600	5.8611	5.5236	0
27/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	39.9700	54.3600	0.0400	0.0544	0
27/05/2026	R213 On 05-November-26			Bond Future	8.0736	8.1763	97.5175	97.1597	0
27/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2892.8500	2635.2600	2.8929	2.6353	0
27/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	564.7400	664.9200	0.5647	0.6649	0
27/05/2026	R213 On 04-February-27			Bond Future	8.0874	8.1972	99.4314	99.0675	0
27/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1595.7200	1414.2700	1.5957	1.4143	0
27/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	1421.2000	1603.6400	1.4212	1.6036	0
27/05/2026	R213 On 06-May-27			Bond Future	8.0810	8.1988	97.8724	97.5017	0
27/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	937.9300	816.2900	0.9379	0.8163	0
27/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	2597.7000	2846.7800	2.5977	2.8468	0
27/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1715.2700	1530.2900	1.7153	1.5303	2,830
27/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	1560.7900	1746.5300	1.5608	1.7465	0
27/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	4221.9400	3938.3700	4.2219	3.9384	0
27/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	620.0200	707.1700	0.6200	0.7072	2,830
27/05/2026	R213 On 05-August-27			Bond Future	8.1172	8.2449	99.7224	99.3438	0
27/05/2026	R213 On 05-August-27	7.95	Call	Bond Future	1462.9200	1296.6000	1.4629	1.2966	1,200
27/05/2026	R213 On 05-August-27	7.95	Put	Bond Future	1961.3500	2173.6800	1.9614	2.1737	0
27/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1956.1200	1756.2800	1.9561	1.7563	0
27/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	1503.1700	1681.9800	1.5032	1.6820	0
27/05/2026	R213 On 05-August-27	8.58	Call	Bond Future	2544.7700	2314.8300	2.5448	2.3148	0
27/05/2026	R213 On 05-August-27	8.58	Put	Bond Future	1181.0100	1329.7200	1.1810	1.3297	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	R214 On 06-August-26			Bond Future	9.0990	9.1622	82.1692	81.7418	24,495
27/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	16553.2600	16128.5700	16.5533	16.1286	0
27/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	9.8500	12.6100	0.0099	0.0126	0
27/05/2026	R214 On 05-November-26			Bond Future	9.1444	9.2094	80.3881	79.9534	2,614
27/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	11420.9800	11030.5700	11.4210	11.0306	0
27/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	383.9500	428.2600	0.3840	0.4283	0
27/05/2026	R214 On 04-February-27			Bond Future	9.1819	9.2488	81.9660	81.5234	0
27/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	6270.2100	5962.8200	6.2702	5.9628	0
27/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	1695.6900	1830.8900	1.6957	1.8309	0
27/05/2026	R214 On 06-May-27			Bond Future	9.2114	9.2803	80.3105	79.8594	0
27/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2849.6400	2664.1000	2.8496	2.6641	0
27/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	5069.7500	5335.3100	5.0698	5.3353	0
27/05/2026	R214 On 05-August-27			Bond Future	9.2592	9.3304	81.8281	81.3677	0
27/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	4372.8700	4132.8100	4.3729	4.1328	0
27/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	3979.2200	4199.5600	3.9792	4.1996	0
27/05/2026	R248 On 06-August-26			Bond Future	9.1415	9.1943	100.2553	99.7784	254,836
27/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1989.0600	1806.7800	1.9891	1.8068	0
27/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	3286.8500	3581.4900	3.2869	3.5815	1,762
27/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	7857.5100	7463.5200	7.8575	7.4635	0
27/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	541.5900	624.5200	0.5416	0.6245	1,762
27/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	23411.5300	22936.0900	23.4115	22.9361	0
27/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	5.4400	6.9200	0.0054	0.0069	0
27/05/2026	R248 On 05-November-26			Bond Future	9.1838	9.2380	97.6667	97.1816	37,528
27/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	16831.8300	16385.9100	16.8318	16.3859	0
27/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	389.9300	429.0700	0.3899	0.4291	0
27/05/2026	R248 On 04-February-27			Bond Future	9.2188	9.2745	99.5838	99.0901	0
27/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	9354.8500	8993.2400	9.3549	8.9932	0
27/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	1911.3100	2043.4000	1.9113	2.0434	0
27/05/2026	R248 On 06-May-27			Bond Future	9.2463	9.3035	97.1394	96.6363	260
27/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	4286.8100	4060.8600	4.2868	4.0609	0
27/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	6047.1000	6324.2800	6.0471	6.3243	0
27/05/2026	R248 On 05-August-27			Bond Future	9.2902	9.3491	98.9745	98.4610	0
27/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	5914.5200	5643.2100	5.9145	5.6432	0
27/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	5220.2800	5462.5500	5.2203	5.4626	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2026	R2R9 On 06-August-26			Bond Future	9.0402	9.0987	109.8068	109.3535	4,187
27/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96687.3400	96234.0000	96.6873	96.2340	0
27/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R2R9 On 05-November-26			Bond Future	9.0905	9.1510	106.8539	106.3930	0
27/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95883.8700	95422.8900	95.8839	95.4229	0
27/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R2R9 On 04-February-27			Bond Future	9.1308	9.1934	108.9519	108.4828	0
27/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7335.3200	7006.0900	7.3353	7.0061	0
27/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1836.0100	1975.8800	1.8360	1.9759	0
27/05/2026	R2R9 On 06-May-27			Bond Future	9.1659	9.2307	106.1576	105.6796	0
27/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3141.8900	2948.1500	3.1419	2.9482	0
27/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5669.7800	5954.0700	5.6698	5.9541	0
27/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3465.4300	3257.3800	3.4654	3.2574	250
27/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5156.2800	5426.2600	5.1563	5.4263	0
27/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6303.3600	6006.2000	6.3034	6.0062	0
27/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2873.6300	3054.5000	2.8736	3.0545	250
27/05/2026	R2R9 On 05-August-27			Bond Future	9.2227	9.2901	108.1620	107.6740	0
27/05/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	3356.9800	3160.7000	3.3570	3.1607	910
27/05/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	6342.4100	6634.2200	6.3424	6.6342	0
27/05/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3575.5000	3369.7800	3.5755	3.3698	180
27/05/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	5958.5700	6240.9400	5.9586	6.2409	0
27/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4772.3600	4522.7000	4.7724	4.5227	0
27/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4501.6500	4740.0800	4.5017	4.7401	0
27/05/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	5881.9900	5600.5300	5.8820	5.6005	0
27/05/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	3680.3900	3887.0200	3.6804	3.8870	910
27/05/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6556.4000	6258.5100	6.5564	6.2585	0
27/05/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3303.4800	3493.6800	3.3035	3.4937	180
27/05/2026	R4R2 On 06-August-26			Bond Future	9.1793	9.2326	111.4542	110.9930	5,078
27/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98036.8800	97575.7100	98.0369	97.5757	0
27/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R4R2 On 05-November-26			Bond Future	9.2292	9.2841	108.4056	107.9366	0
27/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97183.0200	96714.0300	97.1830	96.7140	0
27/05/2026	R4R2 On 05-November-26	98.76	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
27/05/2026	R4R2 On 04-February-27			Bond Future	9.2698	9.3264	110.5339	110.0568	0
27/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6925.5300	6448.4000	6.9255	6.4484	0
27/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R4R2 On 06-May-27			Bond Future	9.3057	9.3641	107.6453	107.1592	0
27/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	2599.0500	3085.2100	2.5991	3.0852	0
27/05/2026	R4R2 On 05-August-27			Bond Future	9.3611	9.4216	109.6778	109.1814	0
27/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	646.4100	149.9900	0.6464	0.1500	0
27/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	RR87 On 06-August-26			Bond Future	7.1549	7.1868	100.9088	100.8975	0
27/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	221.1300	232.4100	0.2211	0.2324	0
27/05/2026	RR87 On 05-November-26			Bond Future	6.3188	6.4131	102.7706	102.7598	0
27/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	120.3600	131.1600	0.1204	0.1312	0
27/05/2026	RR88 On 06-August-26			Bond Future	7.5843	7.6040	104.3918	104.3682	0
27/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	955.0300	978.5600	0.9550	0.9786	0
27/05/2026	RR88 On 05-November-26			Bond Future	7.5866	7.6103	105.6791	105.6544	0
27/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	917.8900	942.5400	0.9179	0.9425	0
27/05/2026	RR88 On 04-February-27			Bond Future	7.4761	7.5058	103.9047	103.8798	0
27/05/2026	RR88 On 04-February-27	7.78	Call	Bond Future	254.5600	229.6400	0.2546	0.2296	0
27/05/2026	RR88 On 04-February-27	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	RR88 On 06-May-27			Bond Future	7.2058	7.2472	105.9913	105.9664	0
27/05/2026	RR88 On 06-May-27	7.89	Call	Bond Future	410.1400	385.2400	0.4101	0.3852	0
27/05/2026	RR88 On 06-May-27	7.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	RR88 On 05-August-27			Bond Future	6.9010	6.9738	102.6872	102.6609	0
27/05/2026	RR88 On 05-August-27	8.07	Call	Bond Future	421.8100	395.4600	0.4218	0.3955	0
27/05/2026	RR88 On 05-August-27	8.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	X210 On 31-March-28			Bond Future	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
27/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0