



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 June 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	2029 On 06-August-26			Bond Future	150.7487	150.6494	150.7487	150.6494	8,306
05/06/2026	2029 On 06-August-26	144.10	Call	Bond Future	6648.6600	6549.3500	6.6487	6.5494	0
05/06/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2029 On 05-November-26			Bond Future	152.0944	151.9438	152.0944	151.9438	0
05/06/2026	2029 On 05-November-26	147.56	Call	Bond Future	4534.3900	4383.7900	4.5344	4.3838	0
05/06/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2029 On 04-February-27			Bond Future	155.0935	154.9324	155.0935	154.9324	0
05/06/2026	2029 On 04-February-27	149.72	Call	Bond Future	5373.5100	5212.3700	5.3735	5.2124	0
05/06/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2029 On 06-May-27			Bond Future	156.6020	156.5072	156.6020	156.5072	0
05/06/2026	2029 On 06-May-27	153.32	Call	Bond Future	3282.0400	3187.2100	3.2820	3.1872	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2029 On 05-August-27			Bond Future	159.5814	159.5021	159.5814	159.5021	0
05/06/2026	2029 On 05-August-27	156.72	Call	Bond Future	2861.3500	2782.1000	2.8614	2.7821	0
05/06/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2030 On 06-August-26			Bond Future	8.1906	8.0072	99.6907	100.2348	153,298
05/06/2026	2030 On 06-August-26	7.21	Call	Bond Future	22.1000	51.1000	0.0221	0.0511	1,000
05/06/2026	2030 On 06-August-26	7.21	Put	Bond Future	2973.9700	2458.9400	2.9740	2.4589	0
05/06/2026	2030 On 06-August-26	7.71	Call	Bond Future	177.3200	330.6300	0.1773	0.3306	1,000
05/06/2026	2030 On 06-August-26	7.71	Put	Bond Future	1610.7100	1219.9900	1.6107	1.2200	0
05/06/2026	2030 On 06-August-26	8.06	Call	Bond Future	535.4600	821.0600	0.5355	0.8211	0
05/06/2026	2030 On 06-August-26	8.06	Put	Bond Future	922.3900	663.9600	0.9224	0.6640	1,000
05/06/2026	2030 On 06-August-26	9.22	Call	Bond Future	3093.4600	3598.0100	3.0935	3.5980	0
05/06/2026	2030 On 06-August-26	9.22	Put	Bond Future	106.4200	66.9400	0.1064	0.0669	0
05/06/2026	2030 On 05-November-26			Bond Future	8.2334	8.0462	101.5484	102.0691	15
05/06/2026	2030 On 05-November-26	8.39	Call	Bond Future	1320.2400	1652.0300	1.3202	1.6520	0
05/06/2026	2030 On 05-November-26	8.39	Put	Bond Future	887.2300	698.3500	0.8872	0.6984	0
05/06/2026	2030 On 04-February-27			Bond Future	8.2607	8.0576	99.5197	100.0456	0
05/06/2026	2030 On 04-February-27	7.82	Call	Bond Future	625.5900	838.2000	0.6256	0.8382	0
05/06/2026	2030 On 04-February-27	7.82	Put	Bond Future	1770.8600	1457.5900	1.7709	1.4576	0
05/06/2026	2030 On 06-May-27			Bond Future	8.3095	8.0662	101.4490	102.0314	0
05/06/2026	2030 On 06-May-27	7.27	Call	Bond Future	282.3700	407.3500	0.2824	0.4074	0
05/06/2026	2030 On 06-May-27	7.27	Put	Bond Future	2800.5000	2343.1200	2.8005	2.3431	0
05/06/2026	2030 On 05-August-27			Bond Future	8.4062	8.1295	99.3452	99.9500	0
05/06/2026	2030 On 05-August-27	8.11	Call	Bond Future	913.6700	1224.0200	0.9137	1.2240	0
05/06/2026	2030 On 05-August-27	8.11	Put	Bond Future	1561.3600	1266.8700	1.5614	1.2669	0
05/06/2026	2031 On 06-August-26			Bond Future	116.6956	116.7053	116.6956	116.7053	5,826
05/06/2026	2031 On 06-August-26	113.81	Call	Bond Future	2929.2700	2941.2000	2.9293	2.9412	0
05/06/2026	2031 On 06-August-26	113.81	Put	Bond Future	43.6700	45.9100	0.0437	0.0459	0
05/06/2026	2031 On 05-November-26			Bond Future	118.8978	118.8689	118.8978	118.8689	7,356
05/06/2026	2031 On 05-November-26	111.49	Call	Bond Future	7408.8000	7380.0500	7.4088	7.3801	0
05/06/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.9700	1.1200	0.0010	0.0011	0
05/06/2026	2031 On 04-February-27			Bond Future	118.7450	118.7105	118.7450	118.7105	0
05/06/2026	2031 On 04-February-27	116.18	Call	Bond Future	2867.2300	2846.1200	2.8672	2.8461	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	2031 On 04-February-27	116.18	Put	Bond Future	302.2800	315.6400	0.3023	0.3156	0
05/06/2026	2031 On 06-May-27			Bond Future	121.0739	121.0925	121.0739	121.0925	0
05/06/2026	2031 On 06-May-27	116.87	Call	Bond Future	4321.8000	4343.1200	4.3218	4.3431	0
05/06/2026	2031 On 06-May-27	116.87	Put	Bond Future	117.9400	120.6500	0.1179	0.1207	0
05/06/2026	2031 On 05-August-27			Bond Future	120.8204	120.8547	120.8204	120.8547	0
05/06/2026	2031 On 05-August-27	121.41	Call	Bond Future	1041.5800	1063.2100	1.0416	1.0632	0
05/06/2026	2031 On 05-August-27	121.41	Put	Bond Future	1631.1400	1618.4900	1.6311	1.6185	0
05/06/2026	2032 On 06-August-26			Bond Future	8.4568	8.2815	102.0918	102.8643	141,185
05/06/2026	2032 On 06-August-26	10.12	Call	Bond Future	7027.2700	7779.1400	7.0273	7.7791	0
05/06/2026	2032 On 06-August-26	10.12	Put	Bond Future	52.9100	32.2100	0.0529	0.0322	0
05/06/2026	2032 On 05-November-26			Bond Future	8.5041	8.3267	99.8339	100.5873	41,847
05/06/2026	2032 On 05-November-26	9.16	Call	Bond Future	3546.8000	4104.8900	3.5468	4.1049	0
05/06/2026	2032 On 05-November-26	9.16	Put	Bond Future	823.4300	628.2000	0.8234	0.6282	0
05/06/2026	2032 On 04-February-27			Bond Future	8.5421	8.3551	101.7799	102.5432	0
05/06/2026	2032 On 04-February-27	8.48	Call	Bond Future	1841.1800	2228.8100	1.8412	2.2288	0
05/06/2026	2032 On 04-February-27	8.48	Put	Bond Future	2093.8900	1718.2500	2.0939	1.7183	0
05/06/2026	2032 On 06-May-27			Bond Future	8.5856	8.3750	99.5921	100.4164	0
05/06/2026	2032 On 06-May-27	7.80	Call	Bond Future	827.0500	1080.6300	0.8271	1.0806	0
05/06/2026	2032 On 06-May-27	7.80	Put	Bond Future	3945.6400	3374.9700	3.9456	3.3750	0
05/06/2026	2032 On 05-August-27			Bond Future	8.6548	8.4272	101.4612	102.3124	0
05/06/2026	2032 On 05-August-27	8.42	Call	Bond Future	1790.9300	2228.8200	1.7909	2.2288	0
05/06/2026	2032 On 05-August-27	8.42	Put	Bond Future	2669.1100	2255.7800	2.6691	2.2558	0
05/06/2026	2033 On 06-August-26			Bond Future	147.9589	147.2123	147.9589	147.2123	22,135
05/06/2026	2033 On 06-August-26	134.25	Call	Bond Future	13708.9100	12962.3200	13.7089	12.9623	0
05/06/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2033 On 05-November-26			Bond Future	149.1489	148.3399	149.1489	148.3399	0
05/06/2026	2033 On 05-November-26	137.26	Call	Bond Future	11888.9000	11079.9300	11.8889	11.0799	0
05/06/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2033 On 04-February-27			Bond Future	152.0899	151.2575	152.0899	151.2575	0
05/06/2026	2033 On 04-February-27	142.71	Call	Bond Future	9379.9000	8547.5000	9.3799	8.5475	0
05/06/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2033 On 06-May-27			Bond Future	153.4339	152.6531	153.4339	152.6531	0
05/06/2026	2033 On 06-May-27	151.21	Call	Bond Future	2223.9300	1443.0700	2.2239	1.4431	0

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05/06/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2033 On 05-August-27			Bond Future	156.3532	155.5744	156.3532	155.5744	0
05/06/2026	2033 On 05-August-27	153.15	Call	Bond Future	3203.1700	2424.3700	3.2032	2.4244	0
05/06/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2037 On 06-August-26			Bond Future	9.0494	8.8607	96.6042	97.8437	234,511
05/06/2026	2037 On 06-August-26	9.30	Call	Bond Future	2774.5200	3671.5000	2.7745	3.6715	0
05/06/2026	2037 On 06-August-26	9.30	Put	Bond Future	1161.2300	818.7300	1.1612	0.8187	8,000
05/06/2026	2037 On 06-August-26	10.02	Call	Bond Future	6370.8400	7502.8000	6.3708	7.5028	2,541
05/06/2026	2037 On 06-August-26	10.02	Put	Bond Future	319.3300	211.8100	0.3193	0.2118	0
05/06/2026	2037 On 06-August-26	10.70	Call	Bond Future	10083.8000	11288.7400	10.0838	11.2887	0
05/06/2026	2037 On 06-August-26	10.70	Put	Bond Future	94.7000	60.1600	0.0947	0.0602	2,541
05/06/2026	2037 On 06-August-26	11.30	Call	Bond Future	13290.2900	14522.2100	13.2903	14.5222	0
05/06/2026	2037 On 06-August-26	11.30	Put	Bond Future	18.4900	10.9300	0.0185	0.0109	2,541
05/06/2026	2037 On 06-August-26	11.71	Call	Bond Future	15422.3100	16659.6000	15.4223	16.6596	0
05/06/2026	2037 On 06-August-26	11.71	Put	Bond Future	5.0000	2.8100	0.0050	0.0028	0
05/06/2026	2037 On 05-November-26			Bond Future	9.0984	8.9077	98.4044	99.6343	0
05/06/2026	2037 On 05-November-26	9.46	Call	Bond Future	4077.2500	4879.3800	4.0773	4.8794	4,490
05/06/2026	2037 On 05-November-26	9.46	Put	Bond Future	1801.2600	1373.5000	1.8013	1.3735	0
05/06/2026	2037 On 05-November-26	10.23	Call	Bond Future	7691.6700	8695.5600	7.6917	8.6956	0
05/06/2026	2037 On 05-November-26	10.23	Put	Bond Future	804.4800	578.4800	0.8045	0.5785	4,490
05/06/2026	2037 On 05-November-26	10.62	Call	Bond Future	9652.0500	10707.3200	9.6521	10.7073	0
05/06/2026	2037 On 05-November-26	10.62	Put	Bond Future	545.2700	370.6500	0.5453	0.3707	0
05/06/2026	2037 On 05-November-26	10.83	Call	Bond Future	10698.3200	11794.0300	10.6983	11.7940	0
05/06/2026	2037 On 05-November-26	10.83	Put	Bond Future	427.2400	293.0600	0.4272	0.2931	4,490
05/06/2026	2037 On 04-February-27			Bond Future	9.1419	8.9446	96.0640	97.3131	0
05/06/2026	2037 On 04-February-27	8.44	Call	Bond Future	1288.4300	1655.2700	1.2884	1.6553	4,490
05/06/2026	2037 On 04-February-27	8.44	Put	Bond Future	5830.8300	4948.6600	5.8308	4.9487	0
05/06/2026	2037 On 04-February-27	9.31	Call	Bond Future	3802.0600	4523.3300	3.8021	4.5233	0
05/06/2026	2037 On 04-February-27	9.31	Put	Bond Future	2754.5800	2226.8400	2.7546	2.2268	4,490
05/06/2026	2037 On 04-February-27	9.51	Call	Bond Future	4599.9900	5386.5300	4.6000	5.3865	0
05/06/2026	2037 On 04-February-27	9.51	Put	Bond Future	2326.1100	1863.6400	2.3261	1.8636	0
05/06/2026	2037 On 04-February-27	9.81	Call	Bond Future	5884.2700	6760.5100	5.8843	6.7605	0
05/06/2026	2037 On 04-February-27	9.81	Put	Bond Future	1810.1000	1437.3300	1.8101	1.4373	4,490
05/06/2026	2037 On 06-May-27			Bond Future	9.1939	8.9816	97.9263	99.2448	0

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05/06/2026	2037 On 06-May-27	8.58	Call	Bond Future	1789.5400	2312.9700	1.7895	2.3130	0
05/06/2026	2037 On 06-May-27	8.58	Put	Bond Future	5668.8100	4873.7400	5.6688	4.8737	0
05/06/2026	2037 On 05-August-27			Bond Future	9.2631	9.0402	95.5053	96.8598	0
05/06/2026	2037 On 05-August-27	9.05	Call	Bond Future	3147.7900	3870.7600	3.1478	3.8708	0
05/06/2026	2037 On 05-August-27	9.05	Put	Bond Future	4442.2500	3810.7400	4.4423	3.8107	0
05/06/2026	2038 On 06-August-26			Bond Future	162.1827	161.2729	162.1827	161.2729	4,204
05/06/2026	2038 On 06-August-26	144.72	Call	Bond Future	17462.6800	16552.8700	17.4627	16.5529	0
05/06/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2038 On 05-November-26			Bond Future	165.2430	164.2626	165.2430	164.2626	1,467
05/06/2026	2038 On 05-November-26	146.31	Call	Bond Future	18933.0300	17952.5800	18.9330	17.9526	0
05/06/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2038 On 04-February-27			Bond Future	166.2340	165.2268	166.2340	165.2268	0
05/06/2026	2038 On 04-February-27	153.83	Call	Bond Future	12403.9600	11396.8200	12.4040	11.3968	0
05/06/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2038 On 06-May-27			Bond Future	169.4945	168.5418	169.4945	168.5418	0
05/06/2026	2038 On 06-May-27	166.10	Call	Bond Future	3394.5300	2441.7600	3.3945	2.4418	0
05/06/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2038 On 05-August-27			Bond Future	170.3984	169.4479	170.3984	169.4479	0
05/06/2026	2038 On 05-August-27	169.13	Call	Bond Future	1268.3900	317.8900	1.2684	0.3179	0
05/06/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2040 On 06-August-26			Bond Future	9.3000	9.1219	98.0101	99.3531	85,858
05/06/2026	2040 On 06-August-26	12.19	Call	Bond Future	18579.7600	19921.3600	18.5798	19.9214	0
05/06/2026	2040 On 06-August-26	12.19	Put	Bond Future	3.5600	2.1000	0.0036	0.0021	0
05/06/2026	2040 On 05-November-26			Bond Future	9.3510	9.1715	99.8365	101.1714	0
05/06/2026	2040 On 05-November-26	9.91	Call	Bond Future	5729.4800	6674.5400	5.7295	6.6745	2,300
05/06/2026	2040 On 05-November-26	9.91	Put	Bond Future	1733.8300	1343.9800	1.7338	1.3440	0
05/06/2026	2040 On 05-November-26	10.67	Call	Bond Future	9861.8200	11004.2500	9.8618	11.0043	0
05/06/2026	2040 On 05-November-26	10.67	Put	Bond Future	798.8000	606.3200	0.7988	0.6063	2,300
05/06/2026	2040 On 05-November-26	11.06	Call	Bond Future	12055.1300	13246.7100	12.0551	13.2467	0
05/06/2026	2040 On 05-November-26	11.06	Put	Bond Future	544.2400	400.9100	0.5442	0.4009	0
05/06/2026	2040 On 05-November-26	11.27	Call	Bond Future	13229.7600	14413.0000	13.2298	14.4130	0
05/06/2026	2040 On 05-November-26	11.27	Put	Bond Future	441.3400	289.6700	0.4413	0.2897	2,300
05/06/2026	2040 On 04-February-27			Bond Future	9.3976	9.2125	97.2735	98.6296	0

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05/06/2026	2040 On 04-February-27	8.78	Call	Bond Future	1747.3400	2184.7300	1.7473	2.1847	2,300
05/06/2026	2040 On 04-February-27	8.78	Put	Bond Future	6377.0200	5458.3700	6.3770	5.4584	0
05/06/2026	2040 On 04-February-27	9.67	Call	Bond Future	4929.4700	5759.8000	4.9295	5.7598	0
05/06/2026	2040 On 04-February-27	9.67	Put	Bond Future	2980.8100	2455.1000	2.9808	2.4551	2,300
05/06/2026	2040 On 04-February-27	9.93	Call	Bond Future	6166.3700	7078.6300	6.1664	7.0786	0
05/06/2026	2040 On 04-February-27	9.93	Put	Bond Future	2409.2600	1965.4800	2.4093	1.9655	0
05/06/2026	2040 On 04-February-27	10.17	Call	Bond Future	7373.1800	8349.6200	7.3732	8.3496	0
05/06/2026	2040 On 04-February-27	10.17	Put	Bond Future	1989.7500	1610.1500	1.9898	1.6102	2,300
05/06/2026	2040 On 06-May-27			Bond Future	9.4514	9.2536	99.1592	100.5874	0
05/06/2026	2040 On 06-May-27	8.88	Call	Bond Future	2277.9500	2874.3200	2.2780	2.8743	0
05/06/2026	2040 On 06-May-27	8.88	Put	Bond Future	6484.7300	5652.8800	6.4847	5.6529	0
05/06/2026	2040 On 05-August-27			Bond Future	9.5204	9.3138	96.5106	97.9772	0
05/06/2026	2040 On 05-August-27	9.33	Call	Bond Future	3858.5300	4666.7100	3.8585	4.6667	0
05/06/2026	2040 On 05-August-27	9.33	Put	Bond Future	5208.6600	4550.2900	5.2087	4.5503	0
05/06/2026	2043 On 06-August-26			Bond Future	125.0297	124.7232	125.0297	124.7232	3,416
05/06/2026	2043 On 06-August-26	110.88	Call	Bond Future	14156.0668	13850.3440	14.1561	13.8503	0
05/06/2026	2043 On 06-August-26	110.88	Put	Bond Future	6.3868	7.1340	0.0064	0.0071	0
05/06/2026	2043 On 05-November-26			Bond Future	127.3892	127.0354	127.3892	127.0354	0
05/06/2026	2043 On 05-November-26	112.84	Call	Bond Future	14646.5618	14297.4661	14.6466	14.2975	0
05/06/2026	2043 On 05-November-26	112.84	Put	Bond Future	97.3918	102.0461	0.0974	0.1020	0
05/06/2026	2043 On 04-February-27			Bond Future	126.9593	126.5934	126.9593	126.5934	0
05/06/2026	2043 On 04-February-27	117.63	Call	Bond Future	10180.8998	9843.1442	10.1809	9.8431	0
05/06/2026	2043 On 04-February-27	117.63	Put	Bond Future	851.6498	879.7442	0.8516	0.8797	0
05/06/2026	2043 On 06-May-27			Bond Future	129.4492	129.1336	129.4492	129.1336	0
05/06/2026	2043 On 06-May-27	127.48	Call	Bond Future	5442.7198	5197.5180	5.4427	5.1975	0
05/06/2026	2043 On 06-May-27	127.48	Put	Bond Future	3473.5198	3543.9280	3.4735	3.5439	0
05/06/2026	2043 On 05-August-27			Bond Future	128.9000	128.5950	128.9000	128.5950	0
05/06/2026	2043 On 05-August-27	129.56	Call	Bond Future	4493.2232	4276.7446	4.4932	4.2767	0
05/06/2026	2043 On 05-August-27	129.56	Put	Bond Future	5153.2332	5241.7646	5.1532	5.2418	0
05/06/2026	2044 On 06-August-26			Bond Future	9.4224	9.2548	94.5718	95.9477	47,411
05/06/2026	2044 On 06-August-26	9.00	Call	Bond Future	871.4500	1368.5000	0.8715	1.3685	0
05/06/2026	2044 On 06-August-26	9.00	Put	Bond Future	4398.2200	3519.3800	4.3982	3.5194	7,000
05/06/2026	2044 On 06-August-26	9.25	Call	Bond Future	1610.3000	2319.3800	1.6103	2.3194	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	2044 On 06-August-26	9.25	Put	Bond Future	3026.3700	2359.5600	3.0264	2.3596	7,000
05/06/2026	2044 On 06-August-26	9.75	Call	Bond Future	3935.7300	4979.5700	3.9357	4.9796	0
05/06/2026	2044 On 06-August-26	9.75	Put	Bond Future	1331.1000	999.0500	1.3311	0.9991	14,500
05/06/2026	2044 On 06-August-26	12.42	Call	Bond Future	20246.9000	21620.7500	20.2469	21.6208	0
05/06/2026	2044 On 06-August-26	12.42	Put	Bond Future	4.6600	2.6200	0.0047	0.0026	0
05/06/2026	2044 On 05-November-26			Bond Future	9.4710	9.3023	96.3342	97.7036	91,745
05/06/2026	2044 On 05-November-26	11.34	Call	Bond Future	13907.1900	15134.0300	13.9072	15.1340	0
05/06/2026	2044 On 05-November-26	11.34	Put	Bond Future	546.0100	403.4000	0.5460	0.4034	0
05/06/2026	2044 On 04-February-27			Bond Future	9.5155	9.3422	93.8282	95.2197	0
05/06/2026	2044 On 04-February-27	10.18	Call	Bond Future	7484.1900	8463.1200	7.4842	8.4631	0
05/06/2026	2044 On 04-February-27	10.18	Put	Bond Future	2424.8600	2012.3600	2.4249	2.0124	0
05/06/2026	2044 On 06-May-27			Bond Future	9.5663	9.3820	95.6472	97.1099	0
05/06/2026	2044 On 06-May-27	9.08	Call	Bond Future	2816.6000	3487.0900	2.8166	3.4871	0
05/06/2026	2044 On 06-May-27	9.08	Put	Bond Future	6751.3200	5959.0800	6.7513	5.9591	0
05/06/2026	2044 On 05-August-27			Bond Future	9.6302	9.4384	93.0579	94.5592	0
05/06/2026	2044 On 05-August-27	9.44	Call	Bond Future	4321.2900	5165.8800	4.3213	5.1659	0
05/06/2026	2044 On 05-August-27	9.44	Put	Bond Future	5809.9100	5153.2000	5.8099	5.1532	0
05/06/2026	2046 On 06-August-26			Bond Future	145.8389	144.9643	145.8389	144.9643	18,596
05/06/2026	2046 On 06-August-26	122.38	Call	Bond Future	23458.8600	22584.2600	23.4589	22.5843	0
05/06/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2046 On 05-November-26			Bond Future	146.2357	145.2973	146.2357	145.2973	0
05/06/2026	2046 On 05-November-26	125.48	Call	Bond Future	20755.7200	19817.2600	20.7557	19.8173	0
05/06/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2046 On 04-February-27			Bond Future	149.1194	148.1555	149.1194	148.1555	0
05/06/2026	2046 On 04-February-27	131.09	Call	Bond Future	18029.4000	17065.4900	18.0294	17.0655	0
05/06/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2046 On 06-May-27			Bond Future	149.6344	148.7186	149.6344	148.7186	0
05/06/2026	2046 On 06-May-27	148.99	Call	Bond Future	644.3600	0.0000	0.6444	0.0000	0
05/06/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	271.4000	0.0000	0.2714	0
05/06/2026	2046 On 05-August-27			Bond Future	152.4799	151.5635	152.4799	151.5635	0
05/06/2026	2046 On 05-August-27	149.17	Call	Bond Future	3309.9300	2393.5200	3.3099	2.3935	0
05/06/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2050 On 06-August-26			Bond Future	147.3418	147.3213	147.3418	147.3213	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
05/06/2026	2050 On 06-August-26	123.27	Call	Bond Future	24071.8200	24051.2900	24.0718	24.0513	0
05/06/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2050 On 05-November-26			Bond Future	150.1220	150.0522	150.1220	150.0522	0
05/06/2026	2050 On 05-November-26	123.84	Call	Bond Future	26281.9800	26212.2000	26.2820	26.2122	0
05/06/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2050 On 04-February-27			Bond Future	150.5581	150.4806	150.5581	150.4806	0
05/06/2026	2050 On 04-February-27	132.39	Call	Bond Future	18168.0800	18090.5600	18.1681	18.0906	0
05/06/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2050 On 06-May-27			Bond Future	153.5113	153.4994	153.5113	153.4994	0
05/06/2026	2050 On 06-May-27	150.46	Call	Bond Future	3051.2600	3039.4400	3.0513	3.0394	0
05/06/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	2050 On 05-August-27			Bond Future	153.8479	153.8546	153.8479	153.8546	0
05/06/2026	2050 On 05-August-27	152.97	Call	Bond Future	877.9000	884.6100	0.8779	0.8846	0
05/06/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	AL37 On 06-August-26			Index Future	1281.2910	1289.7290	1281.2910	1,289.7290	0
05/06/2026	AL37 On 05-November-26			Index Future	1305.4140	1313.5830	1305.4140	1,313.5830	0
05/06/2026	AL37 On 04-February-27			Index Future	1330.8480	1339.1100	1330.8480	1,339.1100	0
05/06/2026	AL37 On 06-May-27			Index Future	1356.6550	1365.6690	1356.6550	1,365.6690	0
05/06/2026	AL37 On 05-August-27			Index Future	1381.9120	1391.2440	1381.9120	1,391.2440	0
05/06/2026	AL7T On 06-August-26			Index Future	1655.8160	1675.1950	1655.8160	1,675.1950	0
05/06/2026	AL7T On 05-November-26			Index Future	1686.9900	1706.1800	1686.9900	1,706.1800	0
05/06/2026	AL7T On 04-February-27			Index Future	1719.8580	1739.3350	1719.8580	1,739.3350	0
05/06/2026	AL7T On 06-May-27			Index Future	1753.2080	1773.8330	1753.2080	1,773.8330	0
05/06/2026	AL7T On 05-August-27			Index Future	1785.8480	1807.0520	1785.8480	1,807.0520	0
05/06/2026	ALBI On 06-August-26			Index Future	1399.7350	1415.2080	1399.7350	1,415.2080	75
05/06/2026	ALBI On 05-November-26			Index Future	1426.0880	1441.3840	1426.0880	1,441.3840	0
05/06/2026	ALBI On 04-February-27			Index Future	1453.8730	1469.3940	1453.8730	1,469.3940	0
05/06/2026	ALBI On 06-May-27			Index Future	1482.0650	1498.5370	1482.0650	1,498.5370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	ALBI On 05-August-27			Index Future	1509.6570	1526.6000	1509.6570	1,526.6000	0
05/06/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/06/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/06/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/06/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	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
05/06/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	ES33 On 06-August-26			Bond Future	9.2295	9.0398	94.1871	95.1093	0
05/06/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12318.4500	13240.6700	12.3185	13.2407	0
05/06/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	ES33 On 05-November-26			Bond Future	9.3011	9.1088	92.1707	93.0794	0
05/06/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6842.2700	7751.0000	6.8423	7.7510	0
05/06/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	ES33 On 04-February-27			Bond Future	9.3695	9.1685	93.9887	94.9109	0
05/06/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1492.1200	2414.3200	1.4921	2.4143	0
05/06/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	ES33 On 06-May-27			Bond Future	9.4406	9.2199	92.0358	93.0186	0
05/06/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2889.5500	1906.6700	2.8896	1.9067	0
05/06/2026	ES33 On 05-August-27			Bond Future	9.5337	9.2987	93.7835	94.7956	0
05/06/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1136.9100	124.7800	1.1369	0.1248	0
05/06/2026	ES42 On 06-August-26			Bond Future	9.7367	9.5640	92.6599	93.9480	0
05/06/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18185.5600	19473.6800	18.1856	19.4737	0
05/06/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	ES42 On 05-November-26			Bond Future	9.7972	9.6230	90.1441	91.4256	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12179.2500	13460.8300	12.1793	13.4608	0
05/06/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	ES42 On 04-February-27			Bond Future	9.8531	9.6738	91.9226	93.2251	0
05/06/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3062.6600	4365.2300	3.0627	4.3652	0
05/06/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	ES42 On 06-May-27			Bond Future	9.9133	9.7223	89.4606	90.8310	0
05/06/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4281.7300	2911.3100	4.2817	2.9113	0
05/06/2026	ES42 On 05-August-27			Bond Future	9.9853	9.7863	91.1577	92.5646	0
05/06/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	382.6000	0.0000	0.3826	0
05/06/2026	ES42 On 05-August-27	9.84	Put	Bond Future	1024.3500	0.0000	1.0244	0.0000	0
05/06/2026	GOVI On 06-August-26			GOVI	1372.7950	1388.3230	1372.7950	1,388.3230	734
05/06/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1837950.0000	1993230.0000	183.7950	199.3230	0
05/06/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	GOVI On 05-November-26			GOVI	1398.6400	1414.0020	1398.6400	1,414.0020	2
05/06/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1216400.0000	1370020.0000	121.6400	137.0020	0
05/06/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	GOVI On 04-February-27			GOVI	1425.8900	1441.4800	1425.8900	1,441.4800	0
05/06/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	568900.0000	724800.0000	56.8900	72.4800	0
05/06/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	GOVI On 06-May-27			GOVI	1453.5400	1470.0700	1453.5400	1,470.0700	0
05/06/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	265400.0000	430700.0000	26.5400	43.0700	0
05/06/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	GOVI On 05-August-27			GOVI	1480.6010	1497.6000	1480.6010	1,497.6000	0
05/06/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	156010.0000	326000.0000	15.6010	32.6000	0
05/06/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/06/2026	I258 On 06-August-26			Bond Future	134.6301	133.3503	134.6301	133.3503	0
05/06/2026	I258 On 06-August-26	112.95	Call	Bond Future	21688.4959	20413.7807	21.6885	20.4138	0
05/06/2026	I258 On 06-August-26	112.95	Put	Bond Future	8.3959	13.4407	0.0084	0.0134	0
05/06/2026	I258 On 05-November-26			Bond Future	137.1708	135.8227	137.1708	135.8227	0
05/06/2026	I258 On 05-November-26	114.95	Call	Bond Future	22373.5624	21065.2785	22.3736	21.0653	0
05/06/2026	I258 On 05-November-26	114.95	Put	Bond Future	152.7724	192.6285	0.1528	0.1926	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	I258 On 04-February-27			Bond Future	136.9336	135.5533	136.9336	135.5533	0
05/06/2026	I258 On 04-February-27	118.90	Call	Bond Future	18846.3729	17602.3151	18.8464	17.6023	0
05/06/2026	I258 On 04-February-27	118.90	Put	Bond Future	812.7429	949.0451	0.8127	0.9490	0
05/06/2026	I258 On 06-May-27			Bond Future	139.6193	138.2732	139.6193	138.2732	0
05/06/2026	I258 On 06-May-27	134.78	Call	Bond Future	9704.4139	8826.0354	9.7044	8.8260	0
05/06/2026	I258 On 06-May-27	134.78	Put	Bond Future	4865.1639	5332.7954	4.8652	5.3328	0
05/06/2026	I258 On 05-August-27			Bond Future	139.2636	137.9097	139.2636	137.9097	0
05/06/2026	I258 On 05-August-27	138.93	Call	Bond Future	8008.7787	7258.7035	8.0088	7.2587	0
05/06/2026	I258 On 05-August-27	138.93	Put	Bond Future	7675.2187	8279.0235	7.6752	8.2790	0
05/06/2026	IGOV On 06-August-26			Index Future	454.8380	453.4370	454.8380	453.4370	250
05/06/2026	IGOV On 05-November-26			Index Future	463.5120	461.9340	463.5120	461.9340	8
05/06/2026	IGOV On 04-February-27			Index Future	472.6510	471.0180	472.6510	471.0180	0
05/06/2026	IGOV On 06-May-27			Index Future	481.9220	480.4660	481.9220	480.4660	0
05/06/2026	IGOV On 05-August-27			Index Future	490.9990	489.5680	490.9990	489.5680	0
05/06/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/06/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/06/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/06/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
05/06/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/06/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/06/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/06/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/06/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/06/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/06/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/06/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/06/2026	R033 On 06-August-26			Bond Future	8.5360	8.3612	110.9409	111.8579	9,292
05/06/2026	R033 On 06-August-26	10.25	Call	Bond Future	8540.3700	9438.2800	8.5404	9.4383	0
05/06/2026	R033 On 06-August-26	10.25	Put	Bond Future	53.7100	34.6600	0.0537	0.0347	0
05/06/2026	R033 On 05-November-26			Bond Future	8.5830	8.4062	107.9655	108.8631	0
05/06/2026	R033 On 05-November-26	9.33	Call	Bond Future	4559.9000	5242.3000	4.5599	5.2423	0
05/06/2026	R033 On 05-November-26	9.33	Put	Bond Future	871.2300	656.0800	0.8712	0.6561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	R033 On 04-February-27			Bond Future	8.6215	8.4361	110.0702	110.9801	0
05/06/2026	R033 On 04-February-27	8.65	Call	Bond Future	2445.9700	2935.1600	2.4460	2.9352	0
05/06/2026	R033 On 04-February-27	8.65	Put	Bond Future	2306.7200	1885.9900	2.3067	1.8860	0
05/06/2026	R033 On 06-May-27			Bond Future	8.6647	8.4583	107.1604	108.1381	0
05/06/2026	R033 On 06-May-27	7.93	Call	Bond Future	1070.2400	1393.6900	1.0702	1.3937	0
05/06/2026	R033 On 06-May-27	7.93	Put	Bond Future	4603.3100	3949.0800	4.6033	3.9491	0
05/06/2026	R033 On 05-August-27			Bond Future	8.7305	8.5093	109.1709	110.1793	0
05/06/2026	R033 On 05-August-27	8.54	Call	Bond Future	2275.8100	2811.8900	2.2758	2.8119	0
05/06/2026	R033 On 05-August-27	8.54	Put	Bond Future	3143.6100	2671.2400	3.1436	2.6712	0
05/06/2026	R035 On 06-August-26			Bond Future	8.7435	8.5542	104.7508	105.8887	96,371
05/06/2026	R035 On 06-August-26	7.70	Call	Bond Future	74.6300	156.6900	0.0746	0.1567	4,876
05/06/2026	R035 On 06-August-26	7.70	Put	Bond Future	6557.7900	5501.9000	6.5578	5.5019	0
05/06/2026	R035 On 06-August-26	7.90	Call	Bond Future	145.9700	293.4300	0.1460	0.2934	0
05/06/2026	R035 On 06-August-26	7.90	Put	Bond Future	5345.8000	4355.3100	5.3458	4.3553	0
05/06/2026	R035 On 06-August-26	7.95	Call	Bond Future	171.2400	339.8200	0.1712	0.3398	4,876
05/06/2026	R035 On 06-August-26	7.95	Put	Bond Future	5053.3300	4083.9600	5.0533	4.0840	0
05/06/2026	R035 On 06-August-26	8.29	Call	Bond Future	510.7700	881.3100	0.5108	0.8813	1,000
05/06/2026	R035 On 06-August-26	8.29	Put	Bond Future	3264.4600	2497.0500	3.2645	2.4971	0
05/06/2026	R035 On 06-August-26	8.34	Call	Bond Future	592.5100	998.8900	0.5925	0.9989	0
05/06/2026	R035 On 06-August-26	8.34	Put	Bond Future	3037.8900	2306.3200	3.0379	2.3063	4,876
05/06/2026	R035 On 06-August-26	8.71	Call	Bond Future	1485.4100	2154.5600	1.4854	2.1546	350
05/06/2026	R035 On 06-August-26	8.71	Put	Bond Future	1685.7300	1216.9300	1.6857	1.2169	0
05/06/2026	R035 On 06-August-26	8.79	Call	Bond Future	1746.0400	2465.5300	1.7460	2.4655	1,000
05/06/2026	R035 On 06-August-26	8.79	Put	Bond Future	1469.2700	1050.8100	1.4693	1.0508	0
05/06/2026	R035 On 06-August-26	9.13	Call	Bond Future	3073.0400	3963.3600	3.0730	3.9634	200
05/06/2026	R035 On 06-August-26	9.13	Put	Bond Future	800.9900	553.3600	0.8010	0.5534	0
05/06/2026	R035 On 06-August-26	9.21	Call	Bond Future	3425.7700	4346.5300	3.4258	4.3465	0
05/06/2026	R035 On 06-August-26	9.21	Put	Bond Future	691.7400	474.5500	0.6917	0.4746	350
05/06/2026	R035 On 06-August-26	9.22	Call	Bond Future	3470.6300	4394.9700	3.4706	4.3950	250
05/06/2026	R035 On 06-August-26	9.22	Put	Bond Future	679.0600	465.4500	0.6791	0.4655	0
05/06/2026	R035 On 06-August-26	9.39	Call	Bond Future	4258.5400	5236.0600	4.2585	5.2361	0
05/06/2026	R035 On 06-August-26	9.39	Put	Bond Future	495.3200	334.8900	0.4953	0.3349	1,000
05/06/2026	R035 On 06-August-26	9.63	Call	Bond Future	5429.1400	6460.5600	5.4291	6.4606	0
05/06/2026	R035 On 06-August-26	9.63	Put	Bond Future	315.4600	208.9300	0.3155	0.2089	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	R035 On 06-August-26	9.71	Call	Bond Future	5829.5800	6874.5500	5.8296	6.8746	0
05/06/2026	R035 On 06-August-26	9.71	Put	Bond Future	271.2100	178.2300	0.2712	0.1782	350
05/06/2026	R035 On 06-August-26	9.72	Call	Bond Future	5879.9000	6926.4200	5.8799	6.9264	0
05/06/2026	R035 On 06-August-26	9.72	Put	Bond Future	266.1300	174.7000	0.2661	0.1747	250
05/06/2026	R035 On 06-August-26	10.13	Call	Bond Future	7972.3500	9064.8100	7.9724	9.0648	0
05/06/2026	R035 On 06-August-26	10.13	Put	Bond Future	123.1600	77.6700	0.1232	0.0777	200
05/06/2026	R035 On 06-August-26	10.22	Call	Bond Future	8434.8500	9533.7600	8.4349	9.5338	0
05/06/2026	R035 On 06-August-26	10.22	Put	Bond Future	104.1900	65.1500	0.1042	0.0652	250
05/06/2026	R035 On 06-August-26	11.06	Call	Bond Future	12681.9600	13814.6500	12.6820	13.8147	0
05/06/2026	R035 On 06-August-26	11.06	Put	Bond Future	11.9400	6.6800	0.0119	0.0067	0
05/06/2026	R035 On 05-November-26			Bond Future	8.7920	8.6003	102.2001	103.3250	33,600
05/06/2026	R035 On 05-November-26	7.97	Call	Bond Future	575.7300	792.3200	0.5757	0.7923	600
05/06/2026	R035 On 05-November-26	7.97	Put	Bond Future	5516.8200	4608.4800	5.5168	4.6085	0
05/06/2026	R035 On 05-November-26	8.47	Call	Bond Future	1438.7600	1888.5300	1.4388	1.8885	0
05/06/2026	R035 On 05-November-26	8.47	Put	Bond Future	3337.9700	2662.8100	3.3380	2.6628	600
05/06/2026	R035 On 05-November-26	8.80	Call	Bond Future	2379.3300	2984.7100	2.3793	2.9847	200
05/06/2026	R035 On 05-November-26	8.80	Put	Bond Future	2332.6100	1813.0600	2.3326	1.8131	0
05/06/2026	R035 On 05-November-26	8.97	Call	Bond Future	2964.3000	3640.9300	2.9643	3.6409	0
05/06/2026	R035 On 05-November-26	8.97	Put	Bond Future	1933.7400	1485.4400	1.9337	1.4854	600
05/06/2026	R035 On 05-November-26	9.30	Call	Bond Future	4252.3800	5043.8200	4.2524	5.0438	0
05/06/2026	R035 On 05-November-26	9.30	Put	Bond Future	1347.3400	1013.8500	1.3473	1.0139	200
05/06/2026	R035 On 05-November-26	9.80	Call	Bond Future	6440.7800	7354.9200	6.4408	7.3549	0
05/06/2026	R035 On 05-November-26	9.80	Put	Bond Future	782.0000	571.2100	0.7820	0.5712	200
05/06/2026	R035 On 05-November-26	10.03	Call	Bond Future	7503.5300	8457.5700	7.5035	8.4576	0
05/06/2026	R035 On 05-November-26	10.03	Put	Bond Future	611.9600	441.0700	0.6120	0.4411	0
05/06/2026	R035 On 04-February-27			Bond Future	8.8346	8.6352	104.1920	105.3338	0
05/06/2026	R035 On 04-February-27	7.70	Call	Bond Future	594.5400	766.2700	0.5945	0.7663	3,000
05/06/2026	R035 On 04-February-27	7.70	Put	Bond Future	7321.4600	6351.3000	7.3215	6.3513	0
05/06/2026	R035 On 04-February-27	8.20	Call	Bond Future	1210.5200	1558.7800	1.2105	1.5588	3,000
05/06/2026	R035 On 04-February-27	8.20	Put	Bond Future	4903.8500	4110.2200	4.9039	4.1102	0
05/06/2026	R035 On 04-February-27	8.43	Call	Bond Future	1682.5400	2128.7700	1.6825	2.1288	1,050
05/06/2026	R035 On 04-February-27	8.43	Put	Bond Future	4017.4100	3321.7500	4.0174	3.3218	0
05/06/2026	R035 On 04-February-27	8.85	Call	Bond Future	2855.5800	3470.9400	2.8556	3.4709	0
05/06/2026	R035 On 04-February-27	8.85	Put	Bond Future	2768.0700	2241.5400	2.7681	2.2415	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
05/06/2026	R035 On 04-February-27	8.93	Call	Bond Future	3118.8200	3763.7300	3.1188	3.7637	0
05/06/2026	R035 On 04-February-27	8.93	Put	Bond Future	2578.2700	2081.2900	2.5783	2.0813	1,050
05/06/2026	R035 On 04-February-27	9.02	Call	Bond Future	3427.4700	4103.8900	3.4275	4.1039	0
05/06/2026	R035 On 04-February-27	9.02	Put	Bond Future	2380.4100	1914.9400	2.3804	1.9149	0
05/06/2026	R035 On 04-February-27	9.43	Call	Bond Future	4986.5200	5777.1000	4.9865	5.7771	0
05/06/2026	R035 On 04-February-27	9.43	Put	Bond Future	1673.5700	1322.2600	1.6736	1.3223	1,050
05/06/2026	R035 On 06-May-27			Bond Future	8.8763	8.6597	101.7062	102.9174	0
05/06/2026	R035 On 06-May-27	8.25	Call	Bond Future	1496.5100	1961.1400	1.4965	1.9611	0
05/06/2026	R035 On 06-May-27	8.25	Put	Bond Future	5050.0900	4303.5100	5.0501	4.3035	0
05/06/2026	R035 On 05-August-27			Bond Future	8.9360	8.7071	103.6155	104.8613	0
05/06/2026	R035 On 05-August-27	8.72	Call	Bond Future	2708.8400	3361.8300	2.7088	3.3618	0
05/06/2026	R035 On 05-August-27	8.72	Put	Bond Future	3883.9600	3291.2200	3.8840	3.2912	0
05/06/2026	R038 On 06-August-26			Bond Future	9.1392	8.9505	116.2354	117.6962	1,900
05/06/2026	R038 On 06-August-26	11.77	Call	Bond Future	17884.5400	19342.6700	17.8845	19.3427	0
05/06/2026	R038 On 06-August-26	11.77	Put	Bond Future	6.1000	3.4200	0.0061	0.0034	0
05/06/2026	R038 On 05-November-26			Bond Future	9.1941	9.0033	112.9174	114.3671	2,715
05/06/2026	R038 On 05-November-26	10.72	Call	Bond Future	11355.2600	12622.8500	11.3553	12.6229	0
05/06/2026	R038 On 05-November-26	10.72	Put	Bond Future	643.7800	461.6800	0.6438	0.4617	0
05/06/2026	R038 On 04-February-27			Bond Future	9.2434	9.0459	115.1186	116.5912	0
05/06/2026	R038 On 04-February-27	9.60	Call	Bond Future	5370.5400	6302.1900	5.3705	6.3022	0
05/06/2026	R038 On 04-February-27	9.60	Put	Bond Future	2777.3000	2236.3400	2.7773	2.2363	0
05/06/2026	R038 On 06-May-27			Bond Future	9.2962	9.0840	111.8654	113.4191	0
05/06/2026	R038 On 06-May-27	8.71	Call	Bond Future	2197.8600	2834.0200	2.1979	2.8340	0
05/06/2026	R038 On 06-May-27	8.71	Put	Bond Future	6562.9800	5645.4000	6.5630	5.6454	0
05/06/2026	R038 On 05-August-27			Bond Future	9.3645	9.1419	113.9638	115.5599	0
05/06/2026	R038 On 05-August-27	9.15	Call	Bond Future	3742.7100	4600.9600	3.7427	4.6010	0
05/06/2026	R038 On 05-August-27	9.15	Put	Bond Future	5279.9000	4542.1000	5.2799	4.5421	0
05/06/2026	R053 On 06-August-26			Bond Future	9.2793	9.1119	127.2517	129.2416	68,667
05/06/2026	R053 On 06-August-26	8.10	Call	Bond Future	117.1600	225.1600	0.1172	0.2252	530
05/06/2026	R053 On 06-August-26	8.10	Put	Bond Future	15366.6300	13484.7600	15.3666	13.4848	0
05/06/2026	R053 On 06-August-26	8.60	Call	Bond Future	577.3000	1001.8500	0.5773	1.0019	0
05/06/2026	R053 On 06-August-26	8.60	Put	Bond Future	8997.3500	7432.0300	8.9974	7.4320	0
05/06/2026	R053 On 06-August-26	9.10	Call	Bond Future	2257.0400	3275.7700	2.2570	3.2758	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	R053 On 06-August-26	9.10	Put	Bond Future	4389.9000	3418.7600	4.3899	3.4188	530
05/06/2026	R053 On 06-August-26	9.60	Call	Bond Future	5578.9600	7088.5000	5.5790	7.0885	0
05/06/2026	R053 On 06-August-26	9.60	Put	Bond Future	1914.3400	1434.0100	1.9143	1.4340	530
05/06/2026	R053 On 06-August-26	12.28	Call	Bond Future	28147.3000	30134.6800	28.1473	30.1347	0
05/06/2026	R053 On 06-August-26	12.28	Put	Bond Future	6.8900	4.4000	0.0069	0.0044	0
05/06/2026	R053 On 05-November-26			Bond Future	9.3219	9.1532	123.7608	125.7456	4,041
05/06/2026	R053 On 05-November-26	11.21	Call	Bond Future	19711.9200	21512.8700	19.7119	21.5129	0
05/06/2026	R053 On 05-November-26	11.21	Put	Bond Future	726.8300	542.9800	0.7268	0.5430	0
05/06/2026	R053 On 04-February-27			Bond Future	9.3599	9.1870	126.1734	128.1909	0
05/06/2026	R053 On 04-February-27	9.99	Call	Bond Future	10445.6300	11865.1000	10.4456	11.8651	0
05/06/2026	R053 On 04-February-27	9.99	Put	Bond Future	3545.5000	2947.4200	3.5455	2.9474	0
05/06/2026	R053 On 06-May-27			Bond Future	9.3998	9.2170	122.7561	124.8708	0
05/06/2026	R053 On 06-May-27	8.92	Call	Bond Future	4036.8100	5014.0700	4.0368	5.0141	0
05/06/2026	R053 On 06-May-27	8.92	Put	Bond Future	9719.0900	8581.7400	9.7191	8.5817	0
05/06/2026	R053 On 05-August-27			Bond Future	9.4497	9.2602	125.0592	127.2279	0
05/06/2026	R053 On 05-August-27	9.28	Call	Bond Future	6300.6200	7546.3900	6.3006	7.5464	0
05/06/2026	R053 On 05-August-27	9.28	Put	Bond Future	8239.3800	7316.4500	8.2394	7.3165	0
05/06/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
05/06/2026	R186 On 06-August-26	8.57	Call	Bond Future	44.3200	44.6800	0.0443	0.0447	0
05/06/2026	R186 On 06-August-26	8.57	Put	Bond Future	44.3200	44.6800	0.0443	0.0447	0
05/06/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
05/06/2026	R186 On 05-November-26	8.12	Call	Bond Future	34.4800	34.6000	0.0345	0.0346	0
05/06/2026	R186 On 05-November-26	8.12	Put	Bond Future	34.4800	34.6000	0.0345	0.0346	0
05/06/2026	R202 On 06-August-26			Bond Future	302.0873	301.7516	302.0873	301.7516	1,025
05/06/2026	R202 On 06-August-26	278.86	Call	Bond Future	23227.2600	22891.5900	23.2273	22.8916	0
05/06/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R202 On 05-November-26			Bond Future	307.7871	307.3454	307.7871	307.3454	0
05/06/2026	R202 On 05-November-26	280.46	Call	Bond Future	27327.1200	26885.4000	27.3271	26.8854	0
05/06/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R202 On 04-February-27			Bond Future	308.2781	307.8142	308.2781	307.8142	0
05/06/2026	R202 On 04-February-27	294.73	Call	Bond Future	13548.1400	13084.2300	13.5481	13.0842	0
05/06/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R202 On 06-May-27			Bond Future	314.3249	313.9895	314.3249	313.9895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	R202 On 06-May-27	306.99	Call	Bond Future	7334.8600	6999.5200	7.3349	6.9995	0
05/06/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R202 On 05-August-27			Bond Future	314.5945	314.2912	314.5945	314.2912	0
05/06/2026	R202 On 05-August-27	312.97	Call	Bond Future	1624.4500	1321.1600	1.6245	1.3212	0
05/06/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R209 On 06-August-26			Bond Future	8.9135	8.7248	85.2919	86.3690	37,805
05/06/2026	R209 On 06-August-26	11.39	Call	Bond Future	12634.9600	13707.5800	12.6350	13.7076	0
05/06/2026	R209 On 06-August-26	11.39	Put	Bond Future	9.6100	5.1000	0.0096	0.0051	0
05/06/2026	R209 On 05-November-26			Bond Future	8.9602	8.7695	83.7294	84.7984	7,212
05/06/2026	R209 On 05-November-26	10.32	Call	Bond Future	7702.5300	8610.1500	7.7025	8.6102	0
05/06/2026	R209 On 05-November-26	10.32	Put	Bond Future	560.2000	398.8000	0.5602	0.3988	0
05/06/2026	R209 On 04-February-27			Bond Future	9.0009	8.8037	85.3614	86.4472	0
05/06/2026	R209 On 04-February-27	8.03	Call	Bond Future	770.0600	986.9100	0.7701	0.9869	3,237
05/06/2026	R209 On 04-February-27	8.03	Put	Bond Future	6292.3900	5423.4300	6.2924	5.4234	0
05/06/2026	R209 On 04-February-27	8.96	Call	Bond Future	2646.1000	3209.6500	2.6461	3.2097	0
05/06/2026	R209 On 04-February-27	8.96	Put	Bond Future	2869.9200	2347.6600	2.8699	2.3477	3,237
05/06/2026	R209 On 04-February-27	9.28	Call	Bond Future	3689.4200	4357.4900	3.6894	4.3575	0
05/06/2026	R209 On 04-February-27	9.28	Put	Bond Future	2183.0300	1765.2900	2.1830	1.7653	0
05/06/2026	R209 On 06-May-27			Bond Future	9.0450	8.8330	83.8641	85.0098	0
05/06/2026	R209 On 06-May-27	8.25	Call	Bond Future	1231.7900	1613.1600	1.2318	1.6132	4,620
05/06/2026	R209 On 06-May-27	8.25	Put	Bond Future	5631.8000	4867.4900	5.6318	4.8675	0
05/06/2026	R209 On 06-May-27	8.41	Call	Bond Future	1503.2200	1945.3600	1.5032	1.9454	0
05/06/2026	R209 On 06-May-27	8.41	Put	Bond Future	4994.5500	4291.0100	4.9946	4.2910	0
05/06/2026	R209 On 06-May-27	9.32	Call	Bond Future	3949.6900	4695.5700	3.9497	4.6956	0
05/06/2026	R209 On 06-May-27	9.32	Put	Bond Future	2492.4000	2092.6000	2.4924	2.0926	4,620
05/06/2026	R209 On 05-August-27			Bond Future	9.1042	8.8818	85.4384	86.6154	0
05/06/2026	R209 On 05-August-27	8.87	Call	Bond Future	2667.2000	3286.9000	2.6672	3.2869	0
05/06/2026	R209 On 05-August-27	8.87	Put	Bond Future	3907.3800	3350.1100	3.9074	3.3501	0
05/06/2026	R210 On 06-August-26			Bond Future	267.8993	267.5423	267.8993	267.5423	448
05/06/2026	R210 On 06-August-26	259.84	Call	Bond Future	8059.3100	7702.2800	8.0593	7.7023	0
05/06/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R210 On 05-November-26			Bond Future	269.3844	268.9330	269.3844	268.9330	0
05/06/2026	R210 On 05-November-26	253.33	Call	Bond Future	16054.3800	15602.9800	16.0544	15.6030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R210 On 04-February-27			Bond Future	274.6965	274.2230	274.6965	274.2230	0
05/06/2026	R210 On 04-February-27	266.03	Call	Bond Future	8666.5300	8192.9700	8.6665	8.1930	0
05/06/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R210 On 06-May-27			Bond Future	276.4314	276.0722	276.4314	276.0722	0
05/06/2026	R210 On 06-May-27	271.13	Call	Bond Future	5301.3700	4942.2000	5.3014	4.9422	0
05/06/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R210 On 05-August-27			Bond Future	281.6893	281.3540	281.6893	281.3540	0
05/06/2026	R210 On 05-August-27	276.01	Call	Bond Future	5679.2600	5343.9800	5.6793	5.3440	0
05/06/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R213 On 06-August-26			Bond Future	8.3155	8.1445	98.2304	98.8509	56,091
05/06/2026	R213 On 06-August-26	9.69	Call	Bond Future	4884.7000	5481.3100	4.8847	5.4813	0
05/06/2026	R213 On 06-August-26	9.69	Put	Bond Future	70.4300	46.5500	0.0704	0.0466	0
05/06/2026	R213 On 05-November-26			Bond Future	8.3640	8.1907	96.5093	97.1094	0
05/06/2026	R213 On 05-November-26	8.75	Call	Bond Future	2198.2400	2612.0300	2.1982	2.6120	0
05/06/2026	R213 On 05-November-26	8.75	Put	Bond Future	878.2600	692.0300	0.8783	0.6920	0
05/06/2026	R213 On 04-February-27			Bond Future	8.4029	8.2185	98.3902	98.9972	0
05/06/2026	R213 On 04-February-27	8.14	Call	Bond Future	1103.9300	1379.5700	1.1039	1.3796	0
05/06/2026	R213 On 04-February-27	8.14	Put	Bond Future	1970.5600	1639.2300	1.9706	1.6392	0
05/06/2026	R213 On 06-May-27			Bond Future	8.4414	8.2290	96.7440	97.4071	0
05/06/2026	R213 On 06-May-27	7.56	Call	Bond Future	530.3500	699.4800	0.5304	0.6995	0
05/06/2026	R213 On 06-May-27	7.56	Put	Bond Future	3318.5500	2824.6300	3.3186	2.8246	0
05/06/2026	R213 On 06-May-27	8.13	Call	Bond Future	1153.5200	1476.9600	1.1535	1.4770	2,830
05/06/2026	R213 On 06-May-27	8.13	Put	Bond Future	2127.4700	1787.8600	2.1275	1.7879	0
05/06/2026	R213 On 06-May-27	9.25	Call	Bond Future	3385.4900	3883.6800	3.3855	3.8837	0
05/06/2026	R213 On 06-May-27	9.25	Put	Bond Future	912.0000	747.1400	0.9120	0.7471	2,830
05/06/2026	R213 On 05-August-27			Bond Future	8.5109	8.2774	98.5609	99.2475	0
05/06/2026	R213 On 05-August-27	7.95	Call	Bond Future	928.9800	1211.1500	0.9290	1.2112	1,200
05/06/2026	R213 On 05-August-27	7.95	Put	Bond Future	2588.9200	2184.5100	2.5889	2.1845	0
05/06/2026	R213 On 05-August-27	8.27	Call	Bond Future	1350.2600	1708.0900	1.3503	1.7081	0
05/06/2026	R213 On 05-August-27	8.27	Put	Bond Future	2058.8200	1730.0700	2.0588	1.7301	0
05/06/2026	R213 On 05-August-27	8.58	Call	Bond Future	1863.0500	2280.7100	1.8631	2.2807	0
05/06/2026	R213 On 05-August-27	8.58	Put	Bond Future	1660.8000	1391.8800	1.6608	1.3919	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
05/06/2026	R214 On 06-August-26			Bond Future	9.3285	9.1558	80.6320	81.7846	24,495
05/06/2026	R214 On 06-August-26	11.97	Call	Bond Future	15013.5700	16163.3900	15.0136	16.1634	0
05/06/2026	R214 On 06-August-26	11.97	Put	Bond Future	7.3500	4.6200	0.0074	0.0046	0
05/06/2026	R214 On 05-November-26			Bond Future	9.3787	9.2047	78.8368	79.9843	3,595
05/06/2026	R214 On 05-November-26	10.97	Call	Bond Future	10035.5100	11032.1600	10.0355	11.0322	0
05/06/2026	R214 On 05-November-26	10.97	Put	Bond Future	549.8200	398.9300	0.5498	0.3989	0
05/06/2026	R214 On 04-February-27			Bond Future	9.4252	9.2464	80.3733	81.5394	0
05/06/2026	R214 On 04-February-27	9.90	Call	Bond Future	5236.1700	6011.3300	5.2362	6.0113	0
05/06/2026	R214 On 04-February-27	9.90	Put	Bond Future	2254.3300	1863.4600	2.2543	1.8635	0
05/06/2026	R214 On 06-May-27			Bond Future	9.4706	9.2807	78.6316	79.8568	0
05/06/2026	R214 On 06-May-27	8.88	Call	Bond Future	2001.1700	2511.6200	2.0012	2.5116	0
05/06/2026	R214 On 06-May-27	8.88	Put	Bond Future	5900.1300	5185.4400	5.9001	5.1854	0
05/06/2026	R214 On 05-August-27			Bond Future	9.5282	9.3307	80.1080	81.3653	0
05/06/2026	R214 On 05-August-27	9.32	Call	Bond Future	3412.0000	4103.1000	3.4120	4.1031	0
05/06/2026	R214 On 05-August-27	9.32	Put	Bond Future	4738.4700	4172.2900	4.7385	4.1723	0
05/06/2026	R248 On 06-August-26			Bond Future	9.3711	9.1986	98.2069	99.7398	255,010
05/06/2026	R248 On 06-August-26	9.00	Call	Bond Future	1069.5600	1674.9700	1.0696	1.6750	0
05/06/2026	R248 On 06-August-26	9.00	Put	Bond Future	4415.7200	3488.2900	4.4157	3.4883	1,762
05/06/2026	R248 On 06-August-26	10.00	Call	Bond Future	6131.1800	7431.3200	6.1312	7.4313	0
05/06/2026	R248 On 06-August-26	10.00	Put	Bond Future	863.6300	630.9300	0.8636	0.6309	1,762
05/06/2026	R248 On 06-August-26	12.37	Call	Bond Future	21363.7000	22893.8900	21.3637	22.8939	0
05/06/2026	R248 On 06-August-26	12.37	Put	Bond Future	5.9800	3.3300	0.0060	0.0033	0
05/06/2026	R248 On 05-November-26			Bond Future	9.4180	9.2441	95.5976	97.1269	37,528
05/06/2026	R248 On 05-November-26	11.31	Call	Bond Future	14963.2700	16325.1100	14.9633	16.3251	0
05/06/2026	R248 On 05-November-26	11.31	Put	Bond Future	590.4100	422.9900	0.5904	0.4230	0
05/06/2026	R248 On 04-February-27			Bond Future	9.4614	9.2829	97.4609	99.0153	0
05/06/2026	R248 On 04-February-27	10.11	Call	Bond Future	7973.6100	9069.7800	7.9736	9.0698	0
05/06/2026	R248 On 04-February-27	10.11	Put	Bond Future	2652.9300	2194.7200	2.6529	2.1947	0
05/06/2026	R248 On 06-May-27			Bond Future	9.5035	9.3148	94.9081	96.5371	260
05/06/2026	R248 On 06-May-27	9.05	Call	Bond Future	3149.8400	3917.6400	3.1498	3.9176	0
05/06/2026	R248 On 06-May-27	9.05	Put	Bond Future	7141.4300	6280.3000	7.1414	6.2803	0
05/06/2026	R248 On 05-August-27			Bond Future	9.5564	9.3608	96.6897	98.3603	0
05/06/2026	R248 On 05-August-27	9.37	Call	Bond Future	4691.8100	5638.3700	4.6918	5.6384	0
05/06/2026	R248 On 05-August-27	9.37	Put	Bond Future	6282.4600	5558.4200	6.2825	5.5584	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2026	R2R9 On 06-August-26			Bond Future	9.2491	9.0657	108.2015	109.6084	4,187
05/06/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95082.0000	96488.8700	95.0820	96.4889	0
05/06/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R2R9 On 05-November-26			Bond Future	9.3043	9.1192	105.2381	106.6355	0
05/06/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94268.0600	95665.4100	94.2681	95.6654	0
05/06/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R2R9 On 04-February-27			Bond Future	9.3543	9.1631	107.2896	108.7092	0
05/06/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6261.3200	7217.7700	6.2613	7.2178	0
05/06/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2424.2800	1961.0900	2.4243	1.9611	0
05/06/2026	R2R9 On 06-May-27			Bond Future	9.4076	9.2028	104.3890	105.8852	0
05/06/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2266.3700	2887.6600	2.2664	2.8877	0
05/06/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6562.9000	5688.0000	6.5629	5.6880	0
05/06/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2572.9100	3247.7500	2.5729	3.2478	250
05/06/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6032.4000	5211.0500	6.0324	5.2111	0
05/06/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5206.7600	6175.8200	5.2068	6.1758	0
05/06/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3545.6700	3018.5400	3.5457	3.0185	250
05/06/2026	R2R9 On 05-August-27			Bond Future	9.4753	9.2610	106.3473	107.8839	0
05/06/2026	R2R9 On 05-August-27	8.82	Call	Bond Future	2439.0000	3070.8200	2.4390	3.0708	910
05/06/2026	R2R9 On 05-August-27	8.82	Put	Bond Future	7239.1600	6334.4200	7.2392	6.3344	0
05/06/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	2649.3900	3319.8300	2.6494	3.3198	180
05/06/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6847.1900	5981.0700	6.8472	5.9811	0
05/06/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3783.8700	4613.0700	3.7839	4.6131	0
05/06/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	5327.8900	4620.5300	5.3279	4.6205	0
05/06/2026	R2R9 On 05-August-27	9.53	Call	Bond Future	4824.6600	5756.2200	4.8247	5.7562	0
05/06/2026	R2R9 On 05-August-27	9.53	Put	Bond Future	4437.7900	3832.7900	4.4378	3.8328	910
05/06/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	5455.1700	6441.0900	5.4552	6.4411	0
05/06/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	4016.9800	3466.3400	4.0170	3.4663	180
05/06/2026	R4R2 On 06-August-26			Bond Future	9.4187	9.2408	109.4039	110.9223	5,078
05/06/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95986.6700	97505.0500	95.9867	97.5051	0
05/06/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/06/2026	R4R2 On 05-November-26			Bond Future	9.4741	9.2946	106.3369	107.8475	423
05/06/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95114.2800	96624.8800	95.1143	96.6249	0
05/06/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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05/06/2026	R4R2 On 04-February-27			Bond Future	9.5247	9.3398	108.4098	109.9448	0
05/06/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7442.6200	8504.3900	7.4426	8.5044	0
05/06/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2641.2400	2167.9900	2.6412	2.1680	0
05/06/2026	R4R2 On 06-May-27			Bond Future	9.5782	9.3810	105.4047	107.0192	0
05/06/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2613.6500	3298.5300	2.6137	3.2985	0
05/06/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7453.2800	6523.7300	7.4533	6.5237	0
05/06/2026	R4R2 On 05-August-27			Bond Future	9.6446	9.4391	107.3821	109.0392	0
05/06/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4396.5400	5315.1700	4.3965	5.3152	0
05/06/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	6045.8500	5307.4200	6.0459	5.3074	0
05/06/2026	RR87 On 06-August-26			Bond Future	7.3642	7.3378	100.8349	100.8442	0
05/06/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.5421	0.8216	0.0005	0.0008	0
05/06/2026	RR87 On 06-August-26	6.53	Put	Bond Future	295.5121	286.4916	0.2955	0.2865	0
05/06/2026	RR87 On 05-November-26			Bond Future	6.8175	7.0265	102.7134	102.6895	0
05/06/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.1851	0.0063	0.0002	0.0000	0
05/06/2026	RR87 On 05-November-26	5.27	Put	Bond Future	177.6751	201.4163	0.1777	0.2014	0
05/06/2026	RR88 On 06-August-26			Bond Future	7.7398	7.6069	104.2062	104.3648	0
05/06/2026	RR88 On 06-August-26	6.79	Call	Bond Future	1.7149	5.3101	0.0017	0.0053	0
05/06/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1142.3149	987.3001	1.1423	0.9873	0
05/06/2026	RR88 On 05-November-26			Bond Future	7.7612	7.6294	105.4975	105.6346	0
05/06/2026	RR88 On 05-November-26	6.71	Call	Bond Future	13.5751	23.2496	0.0136	0.0232	0
05/06/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1113.0451	985.6596	1.1130	0.9857	0
05/06/2026	RR88 On 04-February-27			Bond Future	7.7213	7.5552	103.6993	103.8384	0
05/06/2026	RR88 On 04-February-27	7.78	Call	Bond Future	366.6700	450.7576	0.3667	0.4508	0
05/06/2026	RR88 On 04-February-27	7.78	Put	Bond Future	317.5500	262.5176	0.3175	0.2625	0
05/06/2026	RR88 On 06-May-27			Bond Future	7.6752	7.3588	105.7096	105.8993	0
05/06/2026	RR88 On 06-May-27	7.89	Call	Bond Future	360.2455	491.7524	0.3602	0.4918	0
05/06/2026	RR88 On 06-May-27	7.89	Put	Bond Future	231.7855	173.6024	0.2318	0.1736	0
05/06/2026	RR88 On 05-August-27			Bond Future	7.7293	7.1611	102.3880	102.5931	0
05/06/2026	RR88 On 05-August-27	8.07	Call	Bond Future	266.5927	410.2889	0.2666	0.4103	0
05/06/2026	RR88 On 05-August-27	8.07	Put	Bond Future	144.0227	82.6389	0.1440	0.0826	0
05/06/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	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
05/06/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/06/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0