



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
18/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	2029 On 06-August-26			Bond Future	150.3787	150.4163	150.3787	150.4163	8,289
18/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6278.6600	6316.3100	6.2787	6.3163	0
18/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2029 On 05-November-26			Bond Future	151.6572	151.6955	151.6572	151.6955	0
18/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4097.1700	4135.5400	4.0972	4.1355	0
18/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2029 On 04-February-27			Bond Future	154.5925	154.6319	154.5925	154.6319	0
18/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	4872.5300	4911.9300	4.8725	4.9119	0
18/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2029 On 06-May-27			Bond Future	156.1214	156.1617	156.1214	156.1617	0
18/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	2801.4300	2841.6600	2.8014	2.8417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2029 On 05-August-27			Bond Future	159.0195	159.0601	159.0195	159.0601	0
18/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2299.5400	2340.0600	2.2995	2.3401	0
18/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2030 On 06-August-26			Bond Future	8.2692	8.2648	99.4586	99.4716	153,292
18/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	33.4400	37.3700	0.0334	0.0374	1,000
18/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	3217.4200	3208.3500	3.2174	3.2084	0
18/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	195.7400	207.8500	0.1957	0.2079	1,000
18/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1861.2400	1860.3500	1.8612	1.8604	0
18/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	525.9200	545.0700	0.5259	0.5451	0
18/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	1144.9600	1151.1100	1.1450	1.1511	1,000
18/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	2936.1100	2957.9100	2.9361	2.9579	0
18/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	181.1800	189.9800	0.1812	0.1900	0
18/05/2026	2030 On 05-November-26			Bond Future	8.3366	8.3318	101.2628	101.2761	15
18/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1202.2600	1219.1000	1.2023	1.2191	0
18/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	1054.8600	1058.4100	1.0549	1.0584	0
18/05/2026	2030 On 04-February-27			Bond Future	8.3879	8.3826	99.1921	99.2058	0
18/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	543.0500	552.9200	0.5431	0.5529	0
18/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	2015.9300	2012.0700	2.0159	2.0121	0
18/05/2026	2030 On 06-May-27			Bond Future	8.4445	8.4386	101.1277	101.1418	0
18/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	257.9100	263.4200	0.2579	0.2634	0
18/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	3097.3100	3088.7300	3.0973	3.0887	0
18/05/2026	2030 On 05-August-27			Bond Future	8.5785	8.5721	98.9708	98.9848	0
18/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	791.6900	800.9300	0.7917	0.8009	0
18/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1813.7300	1808.9700	1.8137	1.8090	0
18/05/2026	2031 On 06-August-26			Bond Future	116.2276	116.5723	116.2276	116.5723	4,899
18/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2441.0700	2776.3700	2.4411	2.7764	0
18/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	23.4900	14.1000	0.0235	0.0141	0
18/05/2026	2031 On 05-November-26			Bond Future	118.3636	118.7146	118.3636	118.7146	7,356
18/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	6873.6400	7224.6400	6.8736	7.2246	0
18/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0400	0.0200	0.0000	0.0000	0
18/05/2026	2031 On 04-February-27			Bond Future	118.1785	118.5366	118.1785	118.5366	0
18/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2214.5100	2518.5500	2.2145	2.5186	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	215.9700	161.9900	0.2160	0.1620	0
18/05/2026	2031 On 06-May-27			Bond Future	120.5103	120.8755	120.5103	120.8755	0
18/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	3697.2100	4045.6100	3.6972	4.0456	0
18/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	56.9200	40.1500	0.0569	0.0402	0
18/05/2026	2031 On 05-August-27			Bond Future	120.2155	120.5871	120.2155	120.5871	0
18/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	518.3500	651.0400	0.5184	0.6510	0
18/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1712.8700	1473.9900	1.7129	1.4740	0
18/05/2026	2032 On 06-August-26			Bond Future	8.5665	8.5515	101.6119	101.6774	130,026
18/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	6600.6000	6671.5400	6.6006	6.6715	0
18/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	106.0800	111.5400	0.1061	0.1115	0
18/05/2026	2032 On 05-November-26			Bond Future	8.6319	8.6160	99.2960	99.3627	41,865
18/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	3198.6500	3259.4200	3.1987	3.2594	0
18/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	1013.1900	1007.2900	1.0132	1.0073	0
18/05/2026	2032 On 04-February-27			Bond Future	8.6865	8.6696	101.1957	101.2638	0
18/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	1593.1400	1634.6600	1.5931	1.6347	0
18/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2430.0900	2403.5300	2.4301	2.4035	0
18/05/2026	2032 On 06-May-27			Bond Future	8.7359	8.7179	99.0089	99.0784	0
18/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	766.5000	791.3000	0.7665	0.7913	0
18/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	4468.3200	4423.5800	4.4683	4.4236	0
18/05/2026	2032 On 05-August-27			Bond Future	8.8276	8.8086	100.8207	100.8911	0
18/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	1580.4100	1616.5000	1.5804	1.6165	0
18/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	3099.1600	3064.8000	3.0992	3.0648	0
18/05/2026	2033 On 06-August-26			Bond Future	146.6239	146.6186	146.6239	146.6186	16,914
18/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	12373.9300	12368.5500	12.3739	12.3686	0
18/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2033 On 05-November-26			Bond Future	147.7310	147.7256	147.7310	147.7256	0
18/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	10471.0300	10465.6400	10.4710	10.4656	0
18/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2033 On 04-February-27			Bond Future	150.5904	150.5851	150.5904	150.5851	0
18/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	7880.3800	7875.0900	7.8804	7.8751	0
18/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2033 On 06-May-27			Bond Future	151.9357	151.9304	151.9357	151.9304	0
18/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	725.6800	720.3600	0.7257	0.7204	0

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18/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2033 On 05-August-27			Bond Future	154.7563	154.7504	154.7563	154.7504	0
18/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	1606.3000	1600.3500	1.6063	1.6004	0
18/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2037 On 06-August-26			Bond Future	9.1945	9.1694	95.6658	95.8271	227,193
18/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	5691.3500	5852.5500	5.6914	5.8526	2,541
18/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	578.3000	578.1500	0.5783	0.5782	0
18/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	9254.1200	9420.5000	9.2541	9.4205	0
18/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	203.4800	208.5100	0.2035	0.2085	2,541
18/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	12398.9500	12563.7200	12.3990	12.5637	0
18/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	65.6100	69.0300	0.0656	0.0690	2,541
18/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	14502.4400	14665.6000	14.5024	14.6656	0
18/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	23.5900	25.4000	0.0236	0.0254	0
18/05/2026	2037 On 05-November-26			Bond Future	9.2564	9.2303	97.4011	97.5655	0
18/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	3500.6100	3621.7400	3.5006	3.6217	4,490
18/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	2227.8900	2184.6800	2.2279	2.1847	0
18/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	6920.4300	7070.3900	6.9204	7.0704	0
18/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	1036.5100	1022.1300	1.0365	1.0221	4,490
18/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	8795.7700	8952.9300	8.7958	8.9529	0
18/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	692.2600	685.0800	0.6923	0.6851	0
18/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	9825.7000	9985.4300	9.8257	9.9854	0
18/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	557.8900	553.2800	0.5579	0.5533	4,490
18/05/2026	2037 On 04-February-27			Bond Future	9.3117	9.2846	95.0062	95.1738	0
18/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1103.9600	1160.8200	1.1040	1.1608	4,490
18/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	6704.1700	6593.4200	6.7042	6.5934	0
18/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	3254.6700	3360.5600	3.2547	3.3606	0
18/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	3265.0000	3203.2800	3.2650	3.2033	4,490
18/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	3981.7200	4097.5900	3.9817	4.0976	0
18/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2765.6500	2713.9100	2.7657	2.7139	0
18/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	5182.9300	5311.4900	5.1829	5.3115	0
18/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	2166.5700	2127.5200	2.1666	2.1275	4,490
18/05/2026	2037 On 06-May-27			Bond Future	9.3684	9.3402	96.8603	97.0313	0
18/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	1599.4800	1665.0400	1.5995	1.6650	0
18/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	6544.7400	6439.2600	6.5447	6.4393	0

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18/05/2026	2037 On 05-August-27			Bond Future	9.4525	9.4232	94.3741	94.5479	0
18/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	2749.0700	2835.3200	2.7491	2.8353	0
18/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	5174.7400	5087.1900	5.1747	5.0872	0
18/05/2026	2038 On 06-August-26			Bond Future	160.0304	161.1499	160.0304	161.1499	4,136
18/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	15310.4000	16429.8700	15.3104	16.4299	0
18/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2038 On 05-November-26			Bond Future	162.9714	164.1114	162.9714	164.1114	1,373
18/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	16661.3500	17801.4000	16.6614	17.8014	0
18/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2038 On 04-February-27			Bond Future	163.8777	165.0400	163.8777	165.0400	0
18/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	10047.7100	11210.0200	10.0477	11.2100	0
18/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2038 On 06-May-27			Bond Future	167.1108	168.2962	167.1108	168.2962	0
18/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	1010.8300	2196.1900	1.0108	2.1962	0
18/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2038 On 05-August-27			Bond Future	167.9150	169.1221	167.9150	169.1221	0
18/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	1214.9900	7.9400	1.2150	0.0079	0
18/05/2026	2040 On 06-August-26			Bond Future	9.4963	9.4403	96.5592	96.9696	81,033
18/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	17147.0500	17557.4600	17.1471	17.5575	0
18/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	21.7000	21.6700	0.0217	0.0217	0
18/05/2026	2040 On 05-November-26			Bond Future	9.5606	9.5027	98.3108	98.7287	1,566
18/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	4751.8300	5047.3600	4.7518	5.0474	2,300
18/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	2281.8800	2159.5200	2.2819	2.1595	0
18/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	8635.5100	8996.9300	8.6355	8.9969	0
18/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	1098.1900	1041.7200	1.0982	1.0417	2,300
18/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	10736.4600	11117.2300	10.7365	11.1172	0
18/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	751.2700	714.1500	0.7513	0.7142	0
18/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	11877.8700	12266.2300	11.8779	12.2662	0
18/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	615.1500	585.6200	0.6152	0.5856	2,300
18/05/2026	2040 On 04-February-27			Bond Future	9.6194	9.5595	95.6828	96.1088	0
18/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1401.3900	1536.1000	1.4014	1.5361	2,300
18/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	7621.8100	7330.4600	7.6218	7.3305	0

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18/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	4048.0700	4301.7000	4.0481	4.3017	0
18/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	3690.1500	3517.7200	3.6902	3.5177	2,300
18/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	5162.6500	5446.4300	5.1627	5.4464	0
18/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2996.2800	2854.0000	2.9963	2.8540	0
18/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	6279.7600	6587.3500	6.2798	6.5874	0
18/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2487.0700	2368.6000	2.4871	2.3686	2,300
18/05/2026	2040 On 06-May-27			Bond Future	9.6793	9.6172	97.5501	97.9846	0
18/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	1917.0100	2070.0300	1.9170	2.0700	0
18/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	7732.8800	7451.4500	7.7329	7.4515	0
18/05/2026	2040 On 05-August-27			Bond Future	9.7634	9.6991	94.8258	95.2679	0
18/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	3219.8300	3423.4800	3.2198	3.4235	0
18/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	6254.8000	6016.3200	6.2548	6.0163	0
18/05/2026	2043 On 06-August-26			Bond Future	125.3094	125.3046	125.3094	125.3046	3,416
18/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14429.7439	14425.0582	14.4297	14.4251	0
18/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.3839	0.4982	0.0004	0.0005	0
18/05/2026	2043 On 05-November-26			Bond Future	127.6123	127.6074	127.6123	127.6074	0
18/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14785.5131	14781.6015	14.7855	14.7816	0
18/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	13.1831	14.2315	0.0132	0.0142	0
18/05/2026	2043 On 04-February-27			Bond Future	127.1657	127.1608	127.1657	127.1608	0
18/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9866.4405	9869.1983	9.8664	9.8692	0
18/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	330.7505	338.3583	0.3308	0.3384	0
18/05/2026	2043 On 06-May-27			Bond Future	129.6748	129.6700	129.6748	129.6700	0
18/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4560.0512	4570.8429	4.5601	4.5708	0
18/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2365.2812	2380.8329	2.3653	2.3808	0
18/05/2026	2043 On 05-August-27			Bond Future	129.0994	129.0941	129.0994	129.0941	0
18/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3506.4029	3516.3372	3.5064	3.5163	0
18/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	3967.0029	3982.2572	3.9670	3.9823	0
18/05/2026	2044 On 06-August-26			Bond Future	9.6224	9.5563	92.9683	93.4941	46,020
18/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	711.3900	865.7100	0.7114	0.8657	0
18/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	5841.6500	5470.1900	5.8417	5.4702	7,000
18/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	1274.7200	1497.8200	1.2747	1.4978	0
18/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	4294.2800	3991.6000	4.2943	3.9916	7,000
18/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	3169.0500	3526.9200	3.1691	3.5269	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	2167.9100	2000.0000	2.1679	2.0000	14,500
18/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	18661.7600	19186.9600	18.6618	19.1870	0
18/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	23.0100	22.4300	0.0230	0.0224	0
18/05/2026	2044 On 05-November-26			Bond Future	9.6830	9.6148	94.6548	95.1901	89,193
18/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	12458.3900	12948.2400	12.4584	12.9482	0
18/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	776.6500	731.1500	0.7767	0.7312	0
18/05/2026	2044 On 04-February-27			Bond Future	9.7386	9.6682	92.0820	92.6278	0
18/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	6323.1300	6701.1800	6.3231	6.7012	0
18/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	3010.0000	2842.2600	3.0100	2.8423	0
18/05/2026	2044 On 06-May-27			Bond Future	9.7949	9.7222	93.8791	94.4356	0
18/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	2361.8700	2571.2600	2.3619	2.5713	0
18/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	8064.6100	7717.5300	8.0646	7.7175	0
18/05/2026	2044 On 05-August-27			Bond Future	9.8722	9.7972	91.2129	91.7792	0
18/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	3606.1500	3868.1200	3.6062	3.8681	0
18/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	6939.7700	6635.3900	6.9398	6.6354	0
18/05/2026	2046 On 06-August-26			Bond Future	144.3521	144.3463	144.3521	144.3463	18,596
18/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	21972.1200	21966.3200	21.9721	21.9663	0
18/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2046 On 05-November-26			Bond Future	144.6713	144.6654	144.6713	144.6654	0
18/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	19191.3200	19185.4300	19.1913	19.1854	0
18/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2046 On 04-February-27			Bond Future	147.4718	147.4660	147.4718	147.4660	0
18/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	16381.7700	16376.0000	16.3818	16.3760	0
18/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2046 On 06-May-27			Bond Future	147.9913	147.9857	147.9913	147.9857	0
18/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	998.7000	1004.2600	0.9987	1.0043	0
18/05/2026	2046 On 05-August-27			Bond Future	150.7371	150.7309	150.7371	150.7309	0
18/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	1567.1100	1560.9200	1.5671	1.5609	0
18/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2050 On 06-August-26			Bond Future	145.8753	146.6194	145.8753	146.6194	18,162
18/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	22605.3100	23349.4400	22.6053	23.3494	0
18/05/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	2050 On 05-November-26			Bond Future	148.5561	149.3140	148.5561	149.3140	0
18/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	24716.1000	25474.0200	24.7161	25.4740	0
18/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2050 On 04-February-27			Bond Future	148.9299	149.7026	148.9299	149.7026	0
18/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	16539.8500	17312.5900	16.5399	17.3126	0
18/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2050 On 06-May-27			Bond Future	151.8680	152.6561	151.8680	152.6561	0
18/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	1408.0300	2196.0600	1.4080	2.1961	0
18/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2050 On 05-August-27			Bond Future	152.1283	152.9306	152.1283	152.9306	0
18/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	841.7000	39.4200	0.8417	0.0394	0
18/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	AL37 On 07-May-26			Index Future	1266.3720	1266.3720	1266.3720	1,266.3720	0
18/05/2026	AL37 On 06-August-26			Index Future	1276.4950	1276.9410	1276.4950	1,276.9410	0
18/05/2026	AL37 On 05-November-26			Index Future	1299.9010	1300.3560	1299.9010	1,300.3560	0
18/05/2026	AL37 On 04-February-27			Index Future	1324.7520	1325.2220	1324.7520	1,325.2220	0
18/05/2026	AL37 On 06-May-27			Index Future	1350.5860	1351.0690	1350.5860	1,351.0690	0
18/05/2026	AL37 On 05-August-27			Index Future	1375.1240	1375.6040	1375.1240	1,375.6040	0
18/05/2026	AL7T On 07-May-26			Index Future	1643.8270	1643.8270	1643.8270	1,643.8270	0
18/05/2026	AL7T On 06-August-26			Index Future	1642.3330	1644.9120	1642.3330	1,644.9120	0
18/05/2026	AL7T On 05-November-26			Index Future	1672.4470	1675.0750	1672.4470	1,675.0750	0
18/05/2026	AL7T On 04-February-27			Index Future	1704.4210	1707.1070	1704.4210	1,707.1070	0
18/05/2026	AL7T On 06-May-27			Index Future	1737.6590	1740.4010	1737.6590	1,740.4010	0
18/05/2026	AL7T On 05-August-27			Index Future	1769.2300	1772.0060	1769.2300	1,772.0060	0
18/05/2026	ALBI On 07-May-26			Index Future	1389.1600	1389.1600	1389.1600	1,389.1600	0
18/05/2026	ALBI On 06-August-26			Index Future	1386.0510	1389.6150	1386.0510	1,389.6150	78
18/05/2026	ALBI On 05-November-26			Index Future	1411.4660	1415.0960	1411.4660	1,415.0960	0
18/05/2026	ALBI On 04-February-27			Index Future	1438.4500	1442.1570	1438.4500	1,442.1570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	ALBI On 06-May-27			Index Future	1466.5010	1470.2840	1466.5010	1,470.2840	0
18/05/2026	ALBI On 05-August-27			Index Future	1493.1460	1496.9840	1493.1460	1,496.9840	0
18/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	ES33 On 06-August-26			Bond Future	9.3526	9.3275	93.5943	93.7149	0
18/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11725.6900	11846.2100	11.7257	11.8462	0
18/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES33 On 05-November-26			Bond Future	9.4398	9.4135	91.5215	91.6443	0
18/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6193.0900	6315.9000	6.1931	6.3159	0
18/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES33 On 04-February-27			Bond Future	9.5226	9.4949	93.2935	93.4188	0
18/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	796.9000	922.1900	0.7969	0.9222	0
18/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES33 On 06-May-27			Bond Future	9.5990	9.5699	91.3382	91.4661	0
18/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3587.1100	3459.2600	3.5871	3.4593	0
18/05/2026	ES33 On 05-August-27			Bond Future	9.7107	9.6801	93.0298	93.1597	0
18/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1890.6200	1760.7400	1.8906	1.7607	0
18/05/2026	ES42 On 06-August-26			Bond Future	9.9071	9.8564	91.4155	91.7832	0
18/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	16941.2100	17308.8600	16.9412	17.3089	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES42 On 05-November-26			Bond Future	9.9794	9.9270	88.8316	89.2061	0
18/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	10866.7700	11241.2500	10.8668	11.2413	0
18/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES42 On 04-February-27			Bond Future	10.0459	9.9917	90.5519	90.9337	0
18/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	1691.9700	2073.8300	1.6920	2.0738	0
18/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES42 On 06-May-27			Bond Future	10.1111	10.0551	88.0740	88.4634	0
18/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5668.3600	5278.9600	5.6684	5.2790	0
18/05/2026	ES42 On 05-August-27			Bond Future	10.1959	10.1380	89.7031	90.0994	0
18/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	2478.9600	2082.6200	2.4790	2.0826	0
18/05/2026	GOVI On 07-May-26			GOVI	1362.7530	1362.7530	1362.7530	1,362.7530	0
18/05/2026	GOVI On 06-August-26			GOVI	1358.8990	1362.5790	1358.8990	1,362.5790	730
18/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1698990.0000	1735790.0000	169.8990	173.5790	0
18/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	GOVI On 05-November-26			GOVI	1383.8150	1387.5640	1383.8150	1,387.5640	0
18/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1068150.0000	1105640.0000	106.8150	110.5640	0
18/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	GOVI On 04-February-27			GOVI	1410.2710	1414.0990	1410.2710	1,414.0990	0
18/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	412710.0000	450990.0000	41.2710	45.0990	0
18/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	GOVI On 06-May-27			GOVI	1437.7730	1441.6780	1437.7730	1,441.6780	0
18/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	107730.0000	146780.0000	10.7730	14.6780	0
18/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	GOVI On 05-August-27			GOVI	1463.8950	1467.8590	1463.8950	1,467.8590	0
18/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	0.0000	28590.0000	0.0000	2.8590	0
18/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	11050.0000	0.0000	1.1050	0.0000	0
18/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/05/2026	I258 On 06-August-26			Bond Future	135.1660	135.1612	135.1660	135.1612	0
18/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	22216.5433	22211.9357	22.2165	22.2119	0
18/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.5433	0.7057	0.0005	0.0007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	I258 On 05-November-26			Bond Future	137.6502	137.6453	137.6502	137.6453	0
18/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	22720.8291	22717.5560	22.7208	22.7176	0
18/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	20.6591	22.2760	0.0207	0.0223	0
18/05/2026	I258 On 04-February-27			Bond Future	137.3976	137.3930	137.3976	137.3930	0
18/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	18732.6276	18734.9405	18.7326	18.7349	0
18/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	235.0476	241.9305	0.2350	0.2419	0
18/05/2026	I258 On 06-May-27			Bond Future	140.1087	140.1041	140.1087	140.1041	0
18/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	8378.1911	8395.7891	8.3782	8.3958	0
18/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3049.5211	3071.7191	3.0495	3.0717	0
18/05/2026	I258 On 05-August-27			Bond Future	139.7270	139.7218	139.7270	139.7218	0
18/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	6381.2926	6398.5897	6.3813	6.3986	0
18/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	5584.3026	5606.7697	5.5843	5.6068	0
18/05/2026	IGOV On 07-May-26			Index Future	444.9900	444.9900	444.9900	444.9900	0
18/05/2026	IGOV On 06-August-26			Index Future	451.3490	452.4580	451.3490	452.4580	256
18/05/2026	IGOV On 05-November-26			Index Future	459.7340	460.8640	459.7340	460.8640	8
18/05/2026	IGOV On 04-February-27			Index Future	468.6300	469.7840	468.6300	469.7840	0
18/05/2026	IGOV On 06-May-27			Index Future	477.8730	479.0510	477.8730	479.0510	0
18/05/2026	IGOV On 05-August-27			Index Future	486.6590	487.8530	486.6590	487.8530	0
18/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/05/2026	R033 On 06-August-26			Bond Future	8.6763	8.6614	110.2119	110.2892	9,292
18/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	7880.3700	7964.1000	7.8804	7.9641	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	122.7500	129.1700	0.1228	0.1292	0
18/05/2026	R033 On 05-November-26			Bond Future	8.7414	8.7257	107.1697	107.2485	0
18/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	4014.1800	4087.1700	4.0142	4.0872	0
18/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	1121.3100	1115.5300	1.1213	1.1155	0
18/05/2026	R033 On 04-February-27			Bond Future	8.7965	8.7798	109.2201	109.3005	0
18/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2054.3400	2105.4500	2.0543	2.1055	0
18/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2765.1700	2735.8400	2.7652	2.7358	0
18/05/2026	R033 On 06-May-27			Bond Future	8.8467	8.8291	106.3073	106.3895	0
18/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	955.6600	985.8000	0.9557	0.9858	0
18/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	5341.7900	5289.7700	5.3418	5.2898	0
18/05/2026	R033 On 05-August-27			Bond Future	8.9344	8.9158	108.2518	108.3351	0
18/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	1955.6900	1999.0900	1.9557	1.9991	0
18/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	3742.5800	3702.6900	3.7426	3.7027	0
18/05/2026	R035 On 06-August-26			Bond Future	8.8714	8.8410	103.9913	104.1716	92,622
18/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	96.9600	116.7500	0.0970	0.1168	4,876
18/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	7339.5600	7179.0500	7.3396	7.1791	0
18/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	171.8500	202.2100	0.1719	0.2022	0
18/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	6131.1200	5981.1800	6.1311	5.9812	0
18/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	198.7000	232.4100	0.1987	0.2324	4,876
18/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	5840.2300	5693.6400	5.8402	5.6936	0
18/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	494.9500	557.7700	0.4950	0.5578	1,000
18/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	4008.0800	3890.6000	4.0081	3.8906	0
18/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	565.3900	633.6500	0.5654	0.6337	0
18/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	3770.2100	3658.1700	3.7702	3.6582	4,876
18/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	1327.5600	1437.5100	1.3276	1.4375	350
18/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	2287.3200	2216.9700	2.2873	2.2170	0
18/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	1552.9200	1671.3900	1.5529	1.6714	1,000
18/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	2035.5900	1973.7600	2.0356	1.9738	0
18/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	2729.1400	2877.6000	2.7291	2.8776	200
18/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	1216.5300	1184.6900	1.2165	1.1847	0
18/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	3048.4000	3202.2300	3.0484	3.2022	0
18/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	1073.8100	1047.3400	1.0738	1.0473	350
18/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	3089.4000	3243.8500	3.0894	3.2439	250
18/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	1057.2700	1031.4200	1.0573	1.0314	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	3812.9400	3976.5900	3.8129	3.9766	0
18/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	809.1600	792.5100	0.8092	0.7925	1,000
18/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	4906.2600	5078.8400	4.9063	5.0788	0
18/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	552.0200	544.3000	0.5520	0.5443	200
18/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	5284.6700	5459.3700	5.2847	5.4594	0
18/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	485.7400	480.1400	0.4857	0.4801	350
18/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	5332.2600	5507.2000	5.3323	5.5072	0
18/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	477.9300	472.5700	0.4779	0.4726	250
18/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	7334.1500	7515.1800	7.3342	7.5152	0
18/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	244.4000	245.1300	0.2444	0.2451	200
18/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	7782.1500	7963.8100	7.7822	7.9638	0
18/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	210.9300	212.2900	0.2109	0.2123	250
18/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	11952.8700	12135.0400	11.9529	12.1350	0
18/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	42.2900	44.1600	0.0423	0.0442	0
18/05/2026	R035 On 05-November-26			Bond Future	8.9340	8.9022	101.3767	101.5603	32,644
18/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	506.9300	552.0500	0.5069	0.5521	600
18/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	6271.4000	6132.8800	6.2714	6.1329	0
18/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1211.0800	1291.2800	1.2111	1.2913	0
18/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	3933.6700	3830.2300	3.9337	3.8302	600
18/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2029.4200	2135.9200	2.0294	2.1359	200
18/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2806.0800	2728.9400	2.8061	2.7289	0
18/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	2556.9600	2675.9300	2.5570	2.6759	0
18/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	2349.7800	2285.1100	2.3498	2.2851	600
18/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	3744.8300	3884.2300	3.7448	3.8842	0
18/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1663.1700	1618.9300	1.6632	1.6189	200
18/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	5828.8400	5989.2600	5.8288	5.9893	0
18/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	993.4400	970.2200	0.9934	0.9702	200
18/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	6854.2900	7021.0900	6.8543	7.0211	0
18/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	786.1000	769.2600	0.7861	0.7693	0
18/05/2026	R035 On 04-February-27			Bond Future	8.9895	8.9563	103.3160	103.5032	0
18/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	525.9600	564.4400	0.5260	0.5644	3,000
18/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	8128.8800	7980.0900	8.1289	7.9801	0
18/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1039.1100	1102.0700	1.0391	1.1021	3,000
18/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	5608.4400	5484.1300	5.6084	5.4841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	1432.0600	1509.4400	1.4321	1.5094	1,050
18/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	4642.9300	4533.0400	4.6429	4.5330	0
18/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	2457.0800	2562.1000	2.4571	2.5621	0
18/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	3245.5700	3163.3200	3.2456	3.1633	3,000
18/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	2695.6300	2805.6700	2.6956	2.8057	0
18/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	3031.0800	2953.8500	3.0311	2.9539	1,050
18/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	2976.8800	3092.3400	2.9769	3.0923	0
18/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2805.8200	2734.0100	2.8058	2.7340	0
18/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	4426.1100	4563.0800	4.4261	4.5631	0
18/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1989.1600	1938.8600	1.9892	1.9389	1,050
18/05/2026	R035 On 06-May-27			Bond Future	9.0359	9.0011	100.8261	101.0171	0
18/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1363.8100	1432.5200	1.3638	1.4325	0
18/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	5797.5400	5675.2200	5.7975	5.6752	0
18/05/2026	R035 On 05-August-27			Bond Future	9.1119	9.0756	102.6717	102.8658	0
18/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	2384.6700	2477.2500	2.3847	2.4773	0
18/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	4503.6700	4402.0800	4.5037	4.4021	0
18/05/2026	R038 On 06-August-26			Bond Future	9.2838	9.2587	115.1338	115.3239	1,900
18/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	16805.5000	16997.7200	16.8055	16.9977	0
18/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	28.6000	30.7300	0.0286	0.0307	0
18/05/2026	R038 On 05-November-26			Bond Future	9.3516	9.3256	111.7399	111.9335	2,570
18/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	10371.8000	10556.9600	10.3718	10.5570	0
18/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	837.8700	829.4300	0.8379	0.8294	0
18/05/2026	R038 On 04-February-27			Bond Future	9.4126	9.3855	113.8777	114.0752	0
18/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	4657.2900	4793.1700	4.6573	4.7932	0
18/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	3304.9100	3243.3300	3.3049	3.2433	0
18/05/2026	R038 On 06-May-27			Bond Future	9.4701	9.4419	110.6146	110.8159	0
18/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	1951.2800	2030.2600	1.9513	2.0303	0
18/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	7567.2200	7444.8200	7.5672	7.4448	0
18/05/2026	R038 On 05-August-27			Bond Future	9.5529	9.5236	112.6374	112.8422	0
18/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	3281.4300	3383.3500	3.2814	3.3834	0
18/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	6145.0300	6042.1700	6.1450	6.0422	0
18/05/2026	R053 On 06-August-26			Bond Future	9.4914	9.4201	124.8077	125.6202	68,781
18/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	130.5800	180.2200	0.1306	0.1802	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	17824.0700	17061.1400	17.8241	17.0611	0
18/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	496.4200	638.5200	0.4964	0.6385	0
18/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	11360.4900	10690.0200	11.3605	10.6900	0
18/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	1725.6800	2056.9000	1.7257	2.0569	530
18/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	6302.5600	5821.2100	6.3026	5.8212	530
18/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	4381.2300	4923.4600	4.3812	4.9235	0
18/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	3160.6300	2890.2900	3.1606	2.8903	530
18/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	25734.1600	26545.1400	25.7342	26.5451	0
18/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	37.7700	36.1800	0.0378	0.0362	0
18/05/2026	R053 On 05-November-26			Bond Future	9.5455	9.4721	121.2111	122.0384	4,041
18/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	17492.6900	18249.2500	17.4927	18.2493	0
18/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	1057.2900	986.6300	1.0573	0.9866	0
18/05/2026	R053 On 04-February-27			Bond Future	9.5940	9.5184	123.5301	124.3735	0
18/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	8676.2100	9250.7400	8.6762	9.2507	0
18/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	4419.3200	4150.5100	4.4193	4.1505	0
18/05/2026	R053 On 06-May-27			Bond Future	9.6394	9.5615	120.0770	120.9369	0
18/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	3295.4800	3615.2100	3.2955	3.6152	0
18/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	11656.9100	11116.7700	11.6569	11.1168	0
18/05/2026	R053 On 05-August-27			Bond Future	9.7018	9.6215	122.2731	123.1484	0
18/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	5165.2900	5571.0900	5.1653	5.5711	0
18/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	9890.1100	9420.6400	9.8901	9.4206	0
18/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
18/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	50.3500	51.2800	0.0504	0.0513	0
18/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	50.3500	51.2800	0.0504	0.0513	0
18/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
18/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	36.4500	36.7700	0.0365	0.0368	0
18/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	36.4500	36.7700	0.0365	0.0368	0
18/05/2026	R202 On 06-August-26			Bond Future	300.0893	301.3612	300.0893	301.3612	1,025
18/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	21229.2600	22501.2300	21.2293	22.5012	0
18/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R202 On 05-November-26			Bond Future	305.6041	306.8995	305.6041	306.8995	0
18/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	25144.0500	26439.5300	25.1441	26.4395	0
18/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	R202 On 04-February-27			Bond Future	305.9913	307.3124	305.9913	307.3124	0
18/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	11261.3400	12582.4100	11.2613	12.5824	0
18/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R202 On 06-May-27			Bond Future	312.0281	313.3755	312.0281	313.3755	0
18/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	5038.1400	6385.4600	5.0381	6.3855	0
18/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R202 On 05-August-27			Bond Future	312.1646	313.5359	312.1646	313.5359	0
18/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	0.0000	565.8900	0.0000	0.5659	0
18/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	805.3800	0.0000	0.8054	0.0000	0
18/05/2026	R209 On 06-August-26			Bond Future	9.0303	9.0051	84.6339	84.7752	37,641
18/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	11998.9100	12142.2300	11.9989	12.1422	0
18/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	31.4800	33.5700	0.0315	0.0336	0
18/05/2026	R209 On 05-November-26			Bond Future	9.0887	9.0626	83.0183	83.1621	7,212
18/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	7127.1200	7262.9000	7.1271	7.2629	0
18/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	695.8900	687.8400	0.6959	0.6878	0
18/05/2026	R209 On 04-February-27			Bond Future	9.1400	9.1128	84.6065	84.7531	0
18/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	678.3400	717.5000	0.6783	0.7175	3,237
18/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	6955.6400	6848.1400	6.9556	6.8481	0
18/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2316.2000	2400.0800	2.3162	2.4001	0
18/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	3294.9900	3232.2100	3.2950	3.2322	3,237
18/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	3274.6500	3373.4600	3.2747	3.3735	0
18/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2523.2300	2475.3800	2.5232	2.4754	0
18/05/2026	R209 On 06-May-27			Bond Future	9.1875	9.1593	83.1047	83.2543	0
18/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1156.0400	1206.8800	1.1560	1.2069	4,620
18/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	6315.4300	6216.6500	6.3154	6.2167	0
18/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1380.7900	1438.0600	1.3808	1.4381	0
18/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	5631.5000	5539.1500	5.6315	5.5392	0
18/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	3580.4700	3677.4500	3.5805	3.6775	0
18/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2882.5600	2829.9200	2.8826	2.8299	4,620
18/05/2026	R209 On 05-August-27			Bond Future	9.2600	9.2307	84.6259	84.7780	0
18/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	2396.9800	2472.5800	2.3970	2.4726	0
18/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	4449.6500	4373.1600	4.4497	4.3732	0
18/05/2026	R210 On 06-August-26			Bond Future	266.9722	266.9190	266.9722	266.9190	448

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7132.1500	7078.9600	7.1322	7.0790	0
18/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R210 On 05-November-26			Bond Future	268.3409	268.2868	268.3409	268.2868	0
18/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15010.9300	14956.8100	15.0109	14.9568	0
18/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R210 On 04-February-27			Bond Future	273.5350	273.4803	273.5350	273.4803	0
18/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7505.0000	7450.2600	7.5050	7.4503	0
18/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R210 On 06-May-27			Bond Future	275.3087	275.2530	275.3087	275.2530	0
18/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4178.6500	4123.0400	4.1787	4.1230	0
18/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R210 On 05-August-27			Bond Future	280.4179	280.3604	280.4179	280.3604	0
18/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4407.9100	4350.3800	4.4079	4.3504	0
18/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R213 On 06-August-26			Bond Future	8.4205	8.4107	97.8517	97.8871	55,951
18/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	4572.8700	4615.1700	4.5729	4.6152	0
18/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	137.3200	144.2500	0.1373	0.1443	0
18/05/2026	R213 On 05-November-26			Bond Future	8.4899	8.4794	96.0766	96.1126	0
18/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	1963.7400	1998.0200	1.9637	1.9980	0
18/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	1076.4900	1074.7500	1.0765	1.0748	0
18/05/2026	R213 On 04-February-27			Bond Future	8.5486	8.5373	97.9143	97.9512	0
18/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	942.7800	964.6700	0.9428	0.9647	0
18/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	2285.3100	2270.3200	2.2853	2.2703	0
18/05/2026	R213 On 06-May-27			Bond Future	8.5941	8.5819	96.2709	96.3085	0
18/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	476.7300	489.8500	0.4767	0.4899	0
18/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3738.0700	3713.5200	3.7381	3.7135	0
18/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1016.2800	1036.8500	1.0163	1.0369	2,830
18/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2463.3700	2446.2700	2.4634	2.4463	0
18/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3084.5300	3117.2800	3.0845	3.1173	0
18/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	1084.1800	1079.2600	1.0842	1.0793	2,830
18/05/2026	R213 On 05-August-27			Bond Future	8.6914	8.6783	98.0340	98.0720	0
18/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1171.6100	1192.3100	1.1716	1.1923	0
18/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	2407.1200	2389.7600	2.4071	2.3898	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	R214 On 06-August-26			Bond Future	9.4959	9.4452	79.5368	79.8665	24,720
18/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	13948.8000	14278.6000	13.9488	14.2786	0
18/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	37.8200	37.9400	0.0378	0.0379	0
18/05/2026	R214 On 05-November-26			Bond Future	9.5572	9.5049	77.6830	78.0188	2,614
18/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	9077.1700	9381.6400	9.0772	9.3816	0
18/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	745.2400	713.9800	0.7452	0.7140	0
18/05/2026	R214 On 04-February-27			Bond Future	9.6138	9.5598	79.1690	79.5113	0
18/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	4527.4700	4755.4600	4.5275	4.7555	0
18/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2749.9400	2635.6900	2.7499	2.6357	0
18/05/2026	R214 On 06-May-27			Bond Future	9.6636	9.6078	77.4137	77.7627	0
18/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	1761.1600	1887.8100	1.7612	1.8878	0
18/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	6878.0200	6655.6900	6.8780	6.6557	0
18/05/2026	R214 On 05-August-27			Bond Future	9.7333	9.6758	78.8310	79.1861	0
18/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	2960.0100	3127.3400	2.9600	3.1273	0
18/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	5563.4700	5375.6900	5.5635	5.3757	0
18/05/2026	R248 On 06-August-26			Bond Future	9.5684	9.5022	96.5019	97.0680	254,619
18/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	864.8800	1045.3000	0.8649	1.0453	0
18/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	5916.0900	5530.3800	5.9161	5.5304	1,762
18/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	5068.6600	5518.6800	5.0687	5.5187	0
18/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1506.1600	1390.0500	1.5062	1.3901	1,762
18/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	19680.2700	20245.6600	19.6803	20.2457	0
18/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	27.6000	26.8600	0.0276	0.0269	0
18/05/2026	R248 On 05-November-26			Bond Future	9.6265	9.5584	93.8148	94.3913	37,149
18/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	13394.8900	13923.9300	13.3949	13.9239	0
18/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	804.8300	757.4100	0.8048	0.7574	0
18/05/2026	R248 On 04-February-27			Bond Future	9.6803	9.6101	95.6095	96.1971	0
18/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	6733.1000	7139.0100	6.7331	7.1390	0
18/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	3263.8600	3082.1300	3.2639	3.0821	0
18/05/2026	R248 On 06-May-27			Bond Future	9.7273	9.6550	93.0327	93.6320	260
18/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	2618.8100	2850.1100	2.6188	2.8501	0
18/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	8485.8100	8117.8500	8.4858	8.1179	0
18/05/2026	R248 On 05-August-27			Bond Future	9.7925	9.7180	94.7353	95.3451	0
18/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	3916.2100	4199.9700	3.9162	4.2000	0
18/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	7461.2300	7135.1300	7.4612	7.1351	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	R2R9 On 06-August-26			Bond Future	9.3933	9.3683	107.1131	107.3010	4,201
18/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93993.6300	94181.5100	93.9936	94.1815	0
18/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R2R9 On 05-November-26			Bond Future	9.4608	9.4348	104.0778	104.2691	0
18/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93107.7300	93299.0300	93.1077	93.2990	0
18/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R2R9 On 04-February-27			Bond Future	9.5217	9.4947	106.0690	106.2642	0
18/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5262.2700	5405.9200	5.2623	5.4059	0
18/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2645.8200	2594.2700	2.6458	2.5943	0
18/05/2026	R2R9 On 06-May-27			Bond Future	9.5794	9.5514	103.1578	103.3569	0
18/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2033.5500	2113.6100	2.0336	2.1136	0
18/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7561.2200	7442.2100	7.5612	7.4422	0
18/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2282.4800	2368.6500	2.2825	2.3687	250
18/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6973.1100	6860.2100	6.9731	6.8602	0
18/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4611.2000	4737.3800	4.6112	4.7374	0
18/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	4181.2500	4108.3600	4.1813	4.1084	250
18/05/2026	R2R9 On 05-August-27			Bond Future	9.6606	9.6316	105.0446	105.2469	0
18/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3427.4500	3529.9400	3.4275	3.5299	0
18/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	6274.1900	6174.3600	6.2742	6.1744	0
18/05/2026	R4R2 On 06-August-26			Bond Future	9.5986	9.5426	107.9017	108.3655	10,754
18/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	94484.4000	94948.2100	94.4844	94.9482	0
18/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R4R2 On 05-November-26			Bond Future	9.6663	9.6085	104.7546	105.2269	0
18/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	93532.0300	94004.2700	93.5320	94.0043	0
18/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/05/2026	R4R2 On 04-February-27			Bond Future	9.7281	9.6683	106.7588	107.2403	0
18/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5968.8200	6301.9400	5.9688	6.3019	0
18/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2818.3900	2670.0300	2.8184	2.6700	0
18/05/2026	R4R2 On 06-May-27			Bond Future	9.7869	9.7250	103.7350	104.2260	0
18/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2499.5300	2683.0200	2.4995	2.6830	0
18/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	9008.8900	8701.4300	9.0089	8.7014	0
18/05/2026	R4R2 On 05-August-27			Bond Future	9.8669	9.8028	105.6321	106.1318	0
18/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	3900.4200	4134.9400	3.9004	4.1349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	7299.6800	7034.5900	7.2997	7.0346	0
18/05/2026	RR87 On 06-August-26			Bond Future	7.4033	7.4049	100.8211	100.8206	0
18/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4.0651	4.4133	0.0041	0.0044	0
18/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	312.8351	313.7433	0.3128	0.3137	0
18/05/2026	RR87 On 05-November-26			Bond Future	7.3722	7.3769	102.6500	102.6494	0
18/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.1197	0.1275	0.0001	0.0001	0
18/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	241.0797	241.6275	0.2411	0.2416	0
18/05/2026	RR88 On 06-August-26			Bond Future	7.7643	7.7654	104.1770	104.1756	0
18/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	19.2000	20.8028	0.0192	0.0208	0
18/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1189.0300	1191.9628	1.1890	1.1920	0
18/05/2026	RR88 On 05-November-26			Bond Future	7.8396	7.8410	105.4161	105.4147	0
18/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	38.6706	39.8417	0.0387	0.0398	0
18/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1219.5306	1222.1117	1.2195	1.2221	0
18/05/2026	RR88 On 04-February-27			Bond Future	7.8684	7.8700	103.5763	103.5750	0
18/05/2026	RR88 On 04-February-27	7.78	Call	Bond Future	394.8298	396.6708	0.3948	0.3967	0
18/05/2026	RR88 On 04-February-27	7.78	Put	Bond Future	468.6998	471.8308	0.4687	0.4718	0
18/05/2026	RR88 On 06-May-27			Bond Future	7.8628	7.8649	105.5974	105.5962	0
18/05/2026	RR88 On 06-May-27	7.89	Call	Bond Future	517.6978	519.2393	0.5177	0.5192	0
18/05/2026	RR88 On 06-May-27	7.89	Put	Bond Future	501.4578	504.2193	0.5015	0.5042	0
18/05/2026	RR88 On 05-August-27			Bond Future	8.1822	8.1867	102.2251	102.2235	0
18/05/2026	RR88 On 05-August-27	8.07	Call	Bond Future	533.4256	534.5055	0.5334	0.5345	0
18/05/2026	RR88 On 05-August-27	8.07	Put	Bond Future	573.7456	576.4255	0.5737	0.5764	0
18/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0