



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
19/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	2029 On 06-August-26			Bond Future	150.3822	150.3787	150.3822	150.3787	8,289
19/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6282.2400	6278.6600	6.2822	6.2787	0
19/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2029 On 05-November-26			Bond Future	151.6605	151.6572	151.6605	151.6572	0
19/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4100.4800	4097.1700	4.1005	4.0972	0
19/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2029 On 04-February-27			Bond Future	154.5957	154.5925	154.5957	154.5925	0
19/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	4875.6500	4872.5300	4.8757	4.8725	0
19/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2029 On 06-May-27			Bond Future	156.1247	156.1214	156.1247	156.1214	0
19/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	2804.7000	2801.4300	2.8047	2.8014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2029 On 05-August-27			Bond Future	159.0234	159.0195	159.0234	159.0195	0
19/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2303.4100	2299.5400	2.3034	2.2995	0
19/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2030 On 06-August-26			Bond Future	8.3543	8.2692	99.2080	99.4586	153,292
19/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	22.8900	33.4400	0.0229	0.0334	1,000
19/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	3457.4800	3217.4200	3.4575	3.2174	0
19/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	149.3900	195.7400	0.1494	0.1957	1,000
19/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	2065.5000	1861.2400	2.0655	1.8612	0
19/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	431.5300	525.9200	0.4315	0.5259	0
19/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	1301.1800	1144.9600	1.3012	1.1450	1,000
19/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	2718.6400	2936.1100	2.7186	2.9361	0
19/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	214.3200	181.1800	0.2143	0.1812	0
19/05/2026	2030 On 05-November-26			Bond Future	8.4291	8.3366	101.0076	101.2628	15
19/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1069.2400	1202.2600	1.0692	1.2023	0
19/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	1177.0400	1054.8600	1.1770	1.0549	0
19/05/2026	2030 On 04-February-27			Bond Future	8.4893	8.3879	98.9319	99.1921	0
19/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	465.6600	543.0500	0.4657	0.5431	0
19/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	2198.7700	2015.9300	2.1988	2.0159	0
19/05/2026	2030 On 06-May-27			Bond Future	8.5564	8.4445	100.8623	101.1277	0
19/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	214.9700	257.9100	0.2150	0.2579	0
19/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	3319.7700	3097.3100	3.3198	3.0973	0
19/05/2026	2030 On 05-August-27			Bond Future	8.7033	8.5785	98.7009	98.9708	0
19/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	693.1900	791.6900	0.6932	0.7917	0
19/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1985.1700	1813.7300	1.9852	1.8137	0
19/05/2026	2031 On 06-August-26			Bond Future	116.5289	116.2276	116.5289	116.2276	4,899
19/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2731.9800	2441.0700	2.7320	2.4411	0
19/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	13.1300	23.4900	0.0131	0.0235	0
19/05/2026	2031 On 05-November-26			Bond Future	118.6704	118.3636	118.6704	118.3636	7,356
19/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7180.3800	6873.6400	7.1804	6.8736	0
19/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
19/05/2026	2031 On 04-February-27			Bond Future	118.4913	118.1785	118.4913	118.1785	0
19/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2475.9400	2214.5100	2.4759	2.2145	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	164.6300	215.9700	0.1646	0.2160	0
19/05/2026	2031 On 06-May-27			Bond Future	120.8291	120.5103	120.8291	120.5103	0
19/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4000.0400	3697.2100	4.0000	3.6972	0
19/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	40.9000	56.9200	0.0409	0.0569	0
19/05/2026	2031 On 05-August-27			Bond Future	120.5409	120.2155	120.5409	120.2155	0
19/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	629.5500	518.3500	0.6296	0.5184	0
19/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1498.6900	1712.8700	1.4987	1.7129	0
19/05/2026	2032 On 06-August-26			Bond Future	8.6551	8.5665	101.2268	101.6119	130,026
19/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	6235.9500	6600.6000	6.2360	6.6006	0
19/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	126.5500	106.0800	0.1266	0.1061	0
19/05/2026	2032 On 05-November-26			Bond Future	8.7256	8.6319	98.9039	99.2960	41,865
19/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	2930.7100	3198.6500	2.9307	3.1987	0
19/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	1137.3700	1013.1900	1.1374	1.0132	0
19/05/2026	2032 On 04-February-27			Bond Future	8.7860	8.6865	100.7958	101.1957	0
19/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	1418.7700	1593.1400	1.4188	1.5931	0
19/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2655.5700	2430.0900	2.6556	2.4301	0
19/05/2026	2032 On 06-May-27			Bond Future	8.8416	8.7359	98.6012	99.0089	0
19/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	666.6100	766.5000	0.6666	0.7665	0
19/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	4776.1400	4468.3200	4.7761	4.4683	0
19/05/2026	2032 On 05-August-27			Bond Future	8.9403	8.8276	100.4058	100.8207	0
19/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	1415.8800	1580.4100	1.4159	1.5804	0
19/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	3349.5200	3099.1600	3.3495	3.0992	0
19/05/2026	2033 On 06-August-26			Bond Future	146.4930	146.6239	146.4930	146.6239	16,914
19/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	12242.9600	12373.9300	12.2430	12.3739	0
19/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2033 On 05-November-26			Bond Future	147.5975	147.7310	147.5975	147.7310	0
19/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	10337.4500	10471.0300	10.3375	10.4710	0
19/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2033 On 04-February-27			Bond Future	150.4540	150.5904	150.4540	150.5904	0
19/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	7743.9600	7880.3800	7.7440	7.8804	0
19/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2033 On 06-May-27			Bond Future	151.7966	151.9357	151.7966	151.9357	0
19/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	586.6300	725.6800	0.5866	0.7257	0

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19/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2033 On 05-August-27			Bond Future	154.6151	154.7563	154.6151	154.7563	0
19/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	1465.1400	1606.3000	1.4651	1.6063	0
19/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2037 On 06-August-26			Bond Future	9.2972	9.1945	95.0089	95.6658	227,194
19/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	5150.3500	5691.3500	5.1504	5.6914	2,541
19/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	694.1800	578.3000	0.6942	0.5783	0
19/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	8640.7100	9254.1200	8.6407	9.2541	0
19/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	246.9500	203.4800	0.2470	0.2035	2,541
19/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	11757.3500	12398.9500	11.7574	12.3990	0
19/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	80.8900	65.6100	0.0809	0.0656	2,541
19/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	13851.6100	14502.4400	13.8516	14.5024	0
19/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	29.6400	23.5900	0.0296	0.0236	0
19/05/2026	2037 On 05-November-26			Bond Future	9.3629	9.2564	96.7323	97.4011	0
19/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	3113.0200	3500.6100	3.1130	3.5006	4,490
19/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	2509.1100	2227.8900	2.5091	2.2279	0
19/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	6396.3400	6920.4300	6.3963	6.9204	0
19/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	1181.2300	1036.5100	1.1812	1.0365	4,490
19/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	8227.5600	8795.7700	8.2276	8.7958	0
19/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	792.8600	692.2600	0.7929	0.6923	0
19/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	9239.3100	9825.7000	9.2393	9.8257	0
19/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	640.3100	557.8900	0.6403	0.5579	4,490
19/05/2026	2037 On 04-February-27			Bond Future	9.4225	9.3117	94.3244	95.0062	0
19/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	937.8500	1103.9600	0.9379	1.1040	4,490
19/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	7219.8900	6704.1700	7.2199	6.7042	0
19/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	2907.5800	3254.6700	2.9076	3.2547	0
19/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	3599.7400	3265.0000	3.5997	3.2650	4,490
19/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	3594.0900	3981.7200	3.5941	3.9817	0
19/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	3059.8500	2765.6500	3.0599	2.7657	0
19/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	4741.1800	5182.9300	4.7412	5.1829	0
19/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	2406.6500	2166.5700	2.4067	2.1666	4,490
19/05/2026	2037 On 06-May-27			Bond Future	9.4836	9.3684	96.1651	96.8603	0
19/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	1393.8000	1599.4800	1.3938	1.5995	0
19/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	7034.2600	6544.7400	7.0343	6.5447	0

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19/05/2026	2037 On 05-August-27			Bond Future	9.5725	9.4525	93.6665	94.3741	0
19/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	2457.9400	2749.0700	2.4579	2.7491	0
19/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	5591.2200	5174.7400	5.5912	5.1747	0
19/05/2026	2038 On 06-August-26			Bond Future	160.5186	160.0304	160.5186	160.0304	4,136
19/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	15798.5900	15310.4000	15.7986	15.3104	0
19/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2038 On 05-November-26			Bond Future	163.4686	162.9714	163.4686	162.9714	1,373
19/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	17158.6300	16661.3500	17.1586	16.6614	0
19/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2038 On 04-February-27			Bond Future	164.3845	163.8777	164.3845	163.8777	0
19/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	10554.4800	10047.7100	10.5545	10.0477	0
19/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2038 On 06-May-27			Bond Future	167.6275	167.1108	167.6275	167.1108	0
19/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	1527.4900	1010.8300	1.5275	1.0108	0
19/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2038 On 05-August-27			Bond Future	168.4421	167.9150	168.4421	167.9150	0
19/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	687.9000	1214.9900	0.6879	1.2150	0
19/05/2026	2040 On 06-August-26			Bond Future	9.6348	9.4963	95.5539	96.5592	81,033
19/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	16149.9700	17147.0500	16.1500	17.1471	0
19/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	29.8800	21.7000	0.0299	0.0217	0
19/05/2026	2040 On 05-November-26			Bond Future	9.7038	9.5606	97.2873	98.3108	1,566
19/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	4119.3500	4751.8300	4.1194	4.7518	2,300
19/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	2672.8800	2281.8800	2.6729	2.2819	0
19/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	7818.7300	8635.5100	7.8187	8.6355	0
19/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	1304.8900	1098.1900	1.3049	1.0982	2,300
19/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	9859.4800	10736.4600	9.8595	10.7365	0
19/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	897.7700	751.2700	0.8978	0.7513	0
19/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	10976.0200	11877.8700	10.9760	11.8779	0
19/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	736.7800	615.1500	0.7368	0.6152	2,300
19/05/2026	2040 On 04-February-27			Bond Future	9.7677	9.6194	94.6395	95.6828	0
19/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1136.8700	1401.3900	1.1369	1.4014	2,300
19/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	8400.5400	7621.8100	8.4005	7.6218	0

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19/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	3505.0600	4048.0700	3.5051	4.0481	0
19/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	4190.3900	3690.1500	4.1904	3.6902	2,300
19/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	4543.6200	5162.6500	4.5436	5.1627	0
19/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	3420.5000	2996.2800	3.4205	2.9963	0
19/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	5598.8500	6279.7600	5.5989	6.2798	0
19/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2849.4100	2487.0700	2.8494	2.4871	2,300
19/05/2026	2040 On 06-May-27			Bond Future	9.8329	9.6793	96.4864	97.5501	0
19/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	1603.1500	1917.0100	1.6032	1.9170	0
19/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	8482.7200	7732.8800	8.4827	7.7329	0
19/05/2026	2040 On 05-August-27			Bond Future	9.9228	9.7634	93.7429	94.8258	0
19/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	2781.6300	3219.8300	2.7816	3.2198	0
19/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	6899.4500	6254.8000	6.8995	6.2548	0
19/05/2026	2043 On 06-August-26			Bond Future	125.3142	125.3094	125.3142	125.3094	3,416
19/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14434.5696	14429.7439	14.4346	14.4297	0
19/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.3496	0.3839	0.0003	0.0004	0
19/05/2026	2043 On 05-November-26			Bond Future	127.6171	127.6123	127.6171	127.6123	0
19/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14789.8755	14785.5131	14.7899	14.7855	0
19/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	12.8255	13.1831	0.0128	0.0132	0
19/05/2026	2043 On 04-February-27			Bond Future	127.1707	127.1657	127.1707	127.1657	0
19/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9868.6064	9866.4405	9.8686	9.8664	0
19/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	327.9164	330.7505	0.3279	0.3308	0
19/05/2026	2043 On 06-May-27			Bond Future	129.6798	129.6748	129.6798	129.6748	0
19/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4558.5329	4560.0512	4.5585	4.5601	0
19/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2358.7829	2365.2812	2.3588	2.3653	0
19/05/2026	2043 On 05-August-27			Bond Future	129.1050	129.0994	129.1050	129.0994	0
19/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3504.9809	3506.4029	3.5050	3.5064	0
19/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	3959.9709	3967.0029	3.9600	3.9670	0
19/05/2026	2044 On 06-August-26			Bond Future	9.7709	9.6224	91.8045	92.9683	46,020
19/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	484.7600	711.3900	0.4848	0.7114	0
19/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	6778.8500	5841.6500	6.7789	5.8417	7,000
19/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	920.4900	1274.7200	0.9205	1.2747	0
19/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	5103.8800	4294.2800	5.1039	4.2943	7,000
19/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	2524.7700	3169.0500	2.5248	3.1691	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	2687.4600	2167.9100	2.6875	2.1679	14,500
19/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	17507.2100	18661.7600	17.5072	18.6618	0
19/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	32.2900	23.0100	0.0323	0.0230	0
19/05/2026	2044 On 05-November-26			Bond Future	9.8361	9.6830	93.4698	94.6548	89,193
19/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	11429.8700	12458.3900	11.4299	12.4584	0
19/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	933.1100	776.6500	0.9331	0.7767	0
19/05/2026	2044 On 04-February-27			Bond Future	9.8967	9.7386	90.8742	92.0820	0
19/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	5566.5800	6323.1300	5.5666	6.3231	0
19/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	3461.2500	3010.0000	3.4613	3.0100	0
19/05/2026	2044 On 06-May-27			Bond Future	9.9581	9.7949	92.6477	93.8791	0
19/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	1967.9200	2361.8700	1.9679	2.3619	0
19/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	8902.1000	8064.6100	8.9021	8.0646	0
19/05/2026	2044 On 05-August-27			Bond Future	10.0410	9.8722	89.9591	91.2129	0
19/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	3093.6300	3606.1500	3.0936	3.6062	0
19/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	7681.0500	6939.7700	7.6811	6.9398	0
19/05/2026	2046 On 06-August-26			Bond Future	143.9336	144.3521	143.9336	144.3521	18,596
19/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	21553.6300	21972.1200	21.5536	21.9721	0
19/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2046 On 05-November-26			Bond Future	144.2446	144.6713	144.2446	144.6713	0
19/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	18764.6400	19191.3200	18.7646	19.1913	0
19/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2046 On 04-February-27			Bond Future	147.0365	147.4718	147.0365	147.4718	0
19/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	15946.4700	16381.7700	15.9465	16.3818	0
19/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2046 On 06-May-27			Bond Future	147.5479	147.9913	147.5479	147.9913	0
19/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	1442.1500	998.7000	1.4422	0.9987	0
19/05/2026	2046 On 05-August-27			Bond Future	150.2858	150.7371	150.2858	150.7371	0
19/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	1115.8300	1567.1100	1.1158	1.5671	0
19/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2050 On 06-August-26			Bond Future	145.3842	145.8753	145.3842	145.8753	18,162
19/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	22114.1500	22605.3100	22.1142	22.6053	0
19/05/2026	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
19/05/2026	2050 On 05-November-26			Bond Future	148.0557	148.5561	148.0557	148.5561	0
19/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	24215.7400	24716.1000	24.2157	24.7161	0
19/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2050 On 04-February-27			Bond Future	148.4196	148.9299	148.4196	148.9299	0
19/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	16029.6300	16539.8500	16.0296	16.5399	0
19/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2050 On 06-May-27			Bond Future	151.3477	151.8680	151.3477	151.8680	0
19/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	887.7100	1408.0300	0.8877	1.4080	0
19/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2050 On 05-August-27			Bond Future	151.5990	152.1283	151.5990	152.1283	0
19/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	1370.9700	841.7000	1.3710	0.8417	0
19/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	AL37 On 07-May-26			Index Future	1266.3720	1266.3720	1266.3720	1,266.3720	0
19/05/2026	AL37 On 06-August-26			Index Future	1272.4150	1276.4950	1272.4150	1,276.4950	0
19/05/2026	AL37 On 05-November-26			Index Future	1295.7460	1299.9010	1295.7460	1,299.9010	0
19/05/2026	AL37 On 04-February-27			Index Future	1320.5150	1324.7520	1320.5150	1,324.7520	0
19/05/2026	AL37 On 06-May-27			Index Future	1346.2650	1350.5860	1346.2650	1,350.5860	0
19/05/2026	AL37 On 05-August-27			Index Future	1370.7300	1375.1240	1370.7300	1,375.1240	0
19/05/2026	AL7T On 07-May-26			Index Future	1643.8270	1643.8270	1643.8270	1,643.8270	0
19/05/2026	AL7T On 06-August-26			Index Future	1632.1540	1642.3330	1632.1540	1,642.3330	0
19/05/2026	AL7T On 05-November-26			Index Future	1662.0810	1672.4470	1662.0810	1,672.4470	0
19/05/2026	AL7T On 04-February-27			Index Future	1693.8540	1704.4210	1693.8540	1,704.4210	0
19/05/2026	AL7T On 06-May-27			Index Future	1726.8840	1737.6590	1726.8840	1,737.6590	0
19/05/2026	AL7T On 05-August-27			Index Future	1758.2640	1769.2300	1758.2640	1,769.2300	0
19/05/2026	ALBI On 07-May-26			Index Future	1389.1600	1389.1600	1389.1600	1,389.1600	0
19/05/2026	ALBI On 06-August-26			Index Future	1375.8050	1386.0510	1375.8050	1,386.0510	78
19/05/2026	ALBI On 05-November-26			Index Future	1401.0320	1411.4660	1401.0320	1,411.4660	0
19/05/2026	ALBI On 04-February-27			Index Future	1427.8140	1438.4500	1427.8140	1,438.4500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	ALBI On 06-May-27			Index Future	1455.6560	1466.5010	1455.6560	1,466.5010	0
19/05/2026	ALBI On 05-August-27			Index Future	1482.1080	1493.1460	1482.1080	1,493.1460	0
19/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	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
19/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	ES33 On 06-August-26			Bond Future	9.4559	9.3526	93.1008	93.5943	0
19/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11232.1100	11725.6900	11.2321	11.7257	0
19/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES33 On 05-November-26			Bond Future	9.5482	9.4398	91.0188	91.5215	0
19/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	5690.4500	6193.0900	5.6905	6.1931	0
19/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES33 On 04-February-27			Bond Future	9.6365	9.5226	92.7810	93.2935	0
19/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	284.4000	796.9000	0.2844	0.7969	0
19/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES33 On 06-May-27			Bond Future	9.7187	9.5990	90.8155	91.3382	0
19/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	4109.7800	3587.1100	4.1098	3.5871	0
19/05/2026	ES33 On 05-August-27			Bond Future	9.8368	9.7107	92.4977	93.0298	0
19/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	2422.7500	1890.6200	2.4228	1.8906	0
19/05/2026	ES42 On 06-August-26			Bond Future	10.0504	9.9071	90.3878	91.4155	0
19/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	15913.4600	16941.2100	15.9135	16.9412	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES42 On 05-November-26			Bond Future	10.1276	9.9794	87.7850	88.8316	0
19/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	9820.1700	10866.7700	9.8202	10.8668	0
19/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES42 On 04-February-27			Bond Future	10.1990	10.0459	89.4849	90.5519	0
19/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	624.9900	1691.9700	0.6250	1.6920	0
19/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES42 On 06-May-27			Bond Future	10.2695	10.1111	86.9859	88.0740	0
19/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	6756.5000	5668.3600	6.7565	5.6684	0
19/05/2026	ES42 On 05-August-27			Bond Future	10.3598	10.1959	88.5950	89.7031	0
19/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	3587.0200	2478.9600	3.5870	2.4790	0
19/05/2026	GOVI On 07-May-26			GOVI	1362.7530	1362.7530	1362.7530	1,362.7530	0
19/05/2026	GOVI On 06-August-26			GOVI	1348.5430	1358.8990	1348.5430	1,358.8990	730
19/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1595430.0000	1698990.0000	159.5430	169.8990	0
19/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	GOVI On 05-November-26			GOVI	1373.2700	1383.8150	1373.2700	1,383.8150	0
19/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	962700.0000	1068150.0000	96.2700	106.8150	0
19/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	GOVI On 04-February-27			GOVI	1399.5220	1410.2710	1399.5220	1,410.2710	0
19/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	305220.0000	412710.0000	30.5220	41.2710	0
19/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	GOVI On 06-May-27			GOVI	1426.8120	1437.7730	1426.8120	1,437.7730	0
19/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	0.0000	107730.0000	0.0000	10.7730	0
19/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	1880.0000	0.0000	0.1880	0.0000	0
19/05/2026	GOVI On 05-August-27			GOVI	1452.7400	1463.8950	1452.7400	1,463.8950	0
19/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	122600.0000	11050.0000	12.2600	1.1050	0
19/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/05/2026	I258 On 06-August-26			Bond Future	135.1706	135.1660	135.1706	135.1660	0
19/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	22221.0751	22216.5433	22.2211	22.2165	0
19/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.4951	0.5433	0.0005	0.0005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	I258 On 05-November-26			Bond Future	137.6548	137.6502	137.6548	137.6502	0
19/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	22724.9081	22720.8291	22.7249	22.7208	0
19/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	20.1181	20.6591	0.0201	0.0207	0
19/05/2026	I258 On 04-February-27			Bond Future	137.4024	137.3976	137.4024	137.3976	0
19/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	18735.0390	18732.6276	18.7350	18.7326	0
19/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	232.6190	235.0476	0.2326	0.2350	0
19/05/2026	I258 On 06-May-27			Bond Future	140.1135	140.1087	140.1135	140.1087	0
19/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	8374.5044	8378.1911	8.3745	8.3782	0
19/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3041.0444	3049.5211	3.0410	3.0495	0
19/05/2026	I258 On 05-August-27			Bond Future	139.7327	139.7270	139.7327	139.7270	0
19/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	6377.6971	6381.2926	6.3777	6.3813	0
19/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	5574.9571	5584.3026	5.5750	5.5843	0
19/05/2026	IGOV On 07-May-26			Index Future	444.9900	444.9900	444.9900	444.9900	0
19/05/2026	IGOV On 06-August-26			Index Future	451.0410	451.3490	451.0410	451.3490	256
19/05/2026	IGOV On 05-November-26			Index Future	459.4200	459.7340	459.4200	459.7340	8
19/05/2026	IGOV On 04-February-27			Index Future	468.3090	468.6300	468.3090	468.6300	0
19/05/2026	IGOV On 06-May-27			Index Future	477.5460	477.8730	477.5460	477.8730	0
19/05/2026	IGOV On 05-August-27			Index Future	486.3270	486.6590	486.3270	486.6590	0
19/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/05/2026	R033 On 06-August-26			Bond Future	8.7645	8.6763	109.7569	110.2119	9,292
19/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	7448.9300	7880.3700	7.4489	7.8804	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	146.2700	122.7500	0.1463	0.1228	0
19/05/2026	R033 On 05-November-26			Bond Future	8.8343	8.7414	106.7065	107.1697	0
19/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	3689.0000	4014.1800	3.6890	4.0142	0
19/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	1259.3500	1121.3100	1.2594	1.1213	0
19/05/2026	R033 On 04-February-27			Bond Future	8.8945	8.7965	108.7478	109.2201	0
19/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	1838.2800	2054.3400	1.8383	2.0543	0
19/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	3021.3800	2765.1700	3.0214	2.7652	0
19/05/2026	R033 On 06-May-27			Bond Future	8.9503	8.8467	105.8258	106.3073	0
19/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	834.4700	955.6600	0.8345	0.9557	0
19/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	5702.1700	5341.7900	5.7022	5.3418	0
19/05/2026	R033 On 05-August-27			Bond Future	9.0441	8.9344	107.7617	108.2518	0
19/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	1758.4800	1955.6900	1.7585	1.9557	0
19/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	4035.4300	3742.5800	4.0354	3.7426	0
19/05/2026	R035 On 06-August-26			Bond Future	8.9694	8.8714	103.4146	103.9913	92,622
19/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	67.4000	96.9600	0.0674	0.0970	4,876
19/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	7886.7200	7339.5600	7.8867	7.3396	0
19/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	122.9500	171.8500	0.1230	0.1719	0
19/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	6658.9400	6131.1200	6.6589	6.1311	0
19/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	143.3200	198.7000	0.1433	0.1987	4,876
19/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	6361.5700	5840.2300	6.3616	5.8402	0
19/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	377.2800	494.9500	0.3773	0.4950	1,000
19/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	4467.1300	4008.0800	4.4671	4.0081	0
19/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	435.0800	565.3900	0.4351	0.5654	0
19/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	4216.6200	3770.2100	4.2166	3.7702	4,876
19/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	1088.1800	1327.5600	1.0882	1.3276	350
19/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	2624.6600	2287.3200	2.6247	2.2873	0
19/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	1288.3600	1552.9200	1.2884	1.5529	1,000
19/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	2347.7500	2035.5900	2.3478	2.0356	0
19/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	2364.9900	2729.1400	2.3650	2.7291	200
19/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	1429.1000	1216.5300	1.4291	1.2165	0
19/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	2663.8600	3048.4000	2.6639	3.0484	0
19/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	1265.9900	1073.8100	1.2660	1.0738	350
19/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	2702.4200	3089.4000	2.7024	3.0894	250
19/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	1247.0100	1057.2700	1.2470	1.0573	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	3387.7700	3812.9400	3.3878	3.8129	0
19/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	960.7100	809.1600	0.9607	0.8092	1,000
19/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	4437.9000	4906.2600	4.4379	4.9063	0
19/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	660.3800	552.0200	0.6604	0.5520	200
19/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	4804.5100	5284.6700	4.8045	5.2847	0
19/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	582.3000	485.7400	0.5823	0.4857	350
19/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	4850.6900	5332.2600	4.8507	5.3323	0
19/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	573.0800	477.9300	0.5731	0.4779	250
19/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	6808.6800	7334.1500	6.8087	7.3342	0
19/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	295.6500	244.4000	0.2957	0.2444	200
19/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	7250.0100	7782.1500	7.2500	7.7822	0
19/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	255.5100	210.9300	0.2555	0.2109	250
19/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	11386.0700	11952.8700	11.3861	11.9529	0
19/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	52.2100	42.2900	0.0522	0.0423	0
19/05/2026	R035 On 05-November-26			Bond Future	9.0362	8.9340	100.7895	101.3767	32,644
19/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	410.5700	506.9300	0.4106	0.5069	600
19/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	6762.1900	6271.4000	6.7622	6.2714	0
19/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1022.1200	1211.0800	1.0221	1.2111	0
19/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	4331.8600	3933.6700	4.3319	3.9337	600
19/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	1763.7300	2029.4200	1.7637	2.0294	200
19/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	3127.5400	2806.0800	3.1275	2.8061	0
19/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	2252.4300	2556.9600	2.2524	2.5570	0
19/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	2632.4000	2349.7800	2.6324	2.3498	600
19/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	3372.5300	3744.8300	3.3725	3.7448	0
19/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1878.0200	1663.1700	1.8780	1.6632	200
19/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	5378.7200	5828.8400	5.3787	5.8288	0
19/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	1130.4700	993.4400	1.1305	0.9934	200
19/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	6377.7500	6854.2900	6.3778	6.8543	0
19/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	896.7100	786.1000	0.8967	0.7861	0
19/05/2026	R035 On 04-February-27			Bond Future	9.0964	8.9895	102.7174	103.3160	0
19/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	438.4900	525.9600	0.4385	0.5260	3,000
19/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	8640.0100	8128.8800	8.6400	8.1289	0
19/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	886.1000	1039.1100	0.8861	1.0391	3,000
19/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	6054.0300	5608.4400	6.0540	5.6084	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	1238.2500	1432.0600	1.2383	1.4321	1,050
19/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	5047.7200	4642.9300	5.0477	4.6429	0
19/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	2180.8500	2457.0800	2.1809	2.4571	0
19/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	3567.9400	3245.5700	3.5679	3.2456	3,000
19/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	2403.8100	2695.6300	2.4038	2.6956	0
19/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	3337.8600	3031.0800	3.3379	3.0311	1,050
19/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	2667.9300	2976.8800	2.6679	2.9769	0
19/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	3095.4700	2805.8200	3.0955	2.8058	0
19/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	4046.7200	4426.1100	4.0467	4.4261	0
19/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	2208.3700	1989.1600	2.2084	1.9892	1,050
19/05/2026	R035 On 06-May-27			Bond Future	9.1476	9.0359	100.2158	100.8261	0
19/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1187.8700	1363.8100	1.1879	1.3638	0
19/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	6231.9100	5797.5400	6.2319	5.7975	0
19/05/2026	R035 On 05-August-27			Bond Future	9.2289	9.1119	102.0504	102.6717	0
19/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	2131.9200	2384.6700	2.1319	2.3847	0
19/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	4872.1500	4503.6700	4.8722	4.5037	0
19/05/2026	R038 On 06-August-26			Bond Future	9.3968	9.2838	114.2833	115.1338	1,900
19/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	15963.4400	16805.5000	15.9634	16.8055	0
19/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	37.0500	28.6000	0.0371	0.0286	0
19/05/2026	R038 On 05-November-26			Bond Future	9.4690	9.3516	110.8738	111.7399	2,570
19/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	9639.0800	10371.8000	9.6391	10.3718	0
19/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	971.1600	837.8700	0.9712	0.8379	0
19/05/2026	R038 On 04-February-27			Bond Future	9.5346	9.4126	112.9949	113.8777	0
19/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	4160.7000	4657.2900	4.1607	4.6573	0
19/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	3691.1200	3304.9100	3.6911	3.3049	0
19/05/2026	R038 On 06-May-27			Bond Future	9.5969	9.4701	109.7145	110.6146	0
19/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	1679.6600	1951.2800	1.6797	1.9513	0
19/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	8195.6700	7567.2200	8.1957	7.5672	0
19/05/2026	R038 On 05-August-27			Bond Future	9.6848	9.5529	111.7212	112.6374	0
19/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	2905.3900	3281.4300	2.9054	3.2814	0
19/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	6685.2000	6145.0300	6.6852	6.1450	0
19/05/2026	R053 On 06-August-26			Bond Future	9.6397	9.4914	123.1466	124.8077	68,781
19/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	77.0200	130.5800	0.0770	0.1306	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	19431.5400	17824.0700	19.4315	17.8241	0
19/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	317.9900	496.4200	0.3180	0.4964	0
19/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	12843.0900	11360.4900	12.8431	11.3605	0
19/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	1237.7300	1725.6800	1.2377	1.7257	530
19/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	7475.6400	6302.5600	7.4756	6.3026	530
19/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	3474.9900	4381.2300	3.4750	4.3812	0
19/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	3915.4200	3160.6300	3.9154	3.1606	530
19/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	24088.3300	25734.1600	24.0883	25.7342	0
19/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	52.9700	37.7700	0.0530	0.0378	0
19/05/2026	R053 On 05-November-26			Bond Future	9.6983	9.5455	119.5199	121.2111	4,041
19/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	16019.1500	17492.6900	16.0192	17.4927	0
19/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	1275.0300	1057.2900	1.2750	1.0573	0
19/05/2026	R053 On 04-February-27			Bond Future	9.7514	9.5940	121.8064	123.5301	0
19/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	7612.4600	8676.2100	7.6125	8.6762	0
19/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	5079.3200	4419.3200	5.0793	4.4193	0
19/05/2026	R053 On 06-May-27			Bond Future	9.8016	9.6394	118.3195	120.0770	0
19/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	2737.9400	3295.4800	2.7379	3.2955	0
19/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	12856.8800	11656.9100	12.8569	11.6569	0
19/05/2026	R053 On 05-August-27			Bond Future	9.8690	9.7018	120.4837	122.2731	0
19/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	4429.3400	5165.2900	4.4293	5.1653	0
19/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	10943.5600	9890.1100	10.9436	9.8901	0
19/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
19/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	50.0300	50.3500	0.0500	0.0504	0
19/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	50.0300	50.3500	0.0500	0.0504	0
19/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
19/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	36.3500	36.4500	0.0364	0.0365	0
19/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	36.3500	36.4500	0.0364	0.0365	0
19/05/2026	R202 On 06-August-26			Bond Future	300.1011	300.0893	300.1011	300.0893	1,025
19/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	21241.0700	21229.2600	21.2411	21.2293	0
19/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R202 On 05-November-26			Bond Future	305.6160	305.6041	305.6160	305.6041	0
19/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	25156.0200	25144.0500	25.1560	25.1441	0
19/05/2026	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
19/05/2026	R202 On 04-February-27			Bond Future	306.0030	305.9913	306.0030	305.9913	0
19/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	11272.9900	11261.3400	11.2730	11.2613	0
19/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R202 On 06-May-27			Bond Future	312.0397	312.0281	312.0397	312.0281	0
19/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	5049.6900	5038.1400	5.0497	5.0381	0
19/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R202 On 05-August-27			Bond Future	312.1780	312.1646	312.1780	312.1646	0
19/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	791.9700	805.3800	0.7920	0.8054	0
19/05/2026	R209 On 06-August-26			Bond Future	9.1329	9.0303	84.0610	84.6339	37,641
19/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	11433.7400	11998.9100	11.4337	11.9989	0
19/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	39.2000	31.4800	0.0392	0.0315	0
19/05/2026	R209 On 05-November-26			Bond Future	9.1953	9.0887	82.4350	83.0183	7,212
19/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	6643.1500	7127.1200	6.6432	7.1271	0
19/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	795.2100	695.8900	0.7952	0.6959	0
19/05/2026	R209 On 04-February-27			Bond Future	9.2506	9.1400	84.0119	84.6065	0
19/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	568.2300	678.3400	0.5682	0.6783	3,237
19/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	7440.1100	6955.6400	7.4401	6.9556	0
19/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2047.4600	2316.2000	2.0475	2.3162	0
19/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	3620.8300	3294.9900	3.6208	3.2950	3,237
19/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	2946.8400	3274.6500	2.9468	3.2747	0
19/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2790.0000	2523.2300	2.7900	2.5232	0
19/05/2026	R209 On 06-May-27			Bond Future	9.3025	9.1875	82.4984	83.1047	0
19/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	999.5100	1156.0400	0.9995	1.1560	4,620
19/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	6765.1600	6315.4300	6.7652	6.3154	0
19/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1201.2600	1380.7900	1.2013	1.3808	0
19/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	6058.2300	5631.5000	6.0582	5.6315	0
19/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	3249.2100	3580.4700	3.2492	3.5805	0
19/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	3157.5600	2882.5600	3.1576	2.8826	4,620
19/05/2026	R209 On 05-August-27			Bond Future	9.3796	9.2600	84.0088	84.6259	0
19/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	2142.2500	2396.9800	2.1423	2.3970	0
19/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	4812.0700	4449.6500	4.8121	4.4497	0
19/05/2026	R210 On 06-August-26			Bond Future	266.8819	266.9722	266.8819	266.9722	448

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7041.9200	7132.1500	7.0419	7.1322	0
19/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R210 On 05-November-26			Bond Future	268.2483	268.3409	268.2483	268.3409	0
19/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	14918.2800	15010.9300	14.9183	15.0109	0
19/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R210 On 04-February-27			Bond Future	273.4401	273.5350	273.4401	273.5350	0
19/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7410.1400	7505.0000	7.4101	7.5050	0
19/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R210 On 06-May-27			Bond Future	275.2122	275.3087	275.2122	275.3087	0
19/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4082.2400	4178.6500	4.0822	4.1787	0
19/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R210 On 05-August-27			Bond Future	280.3206	280.4179	280.3206	280.4179	0
19/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4310.6100	4407.9100	4.3106	4.4079	0
19/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R213 On 06-August-26			Bond Future	8.5044	8.4205	97.5504	97.8517	55,951
19/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	4296.2300	4572.8700	4.2962	4.5729	0
19/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	161.9900	137.3200	0.1620	0.1373	0
19/05/2026	R213 On 05-November-26			Bond Future	8.5795	8.4899	95.7698	96.0766	0
19/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	1779.6600	1963.7400	1.7797	1.9637	0
19/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	1199.2100	1076.4900	1.1992	1.0765	0
19/05/2026	R213 On 04-February-27			Bond Future	8.6448	8.5486	97.6015	97.9143	0
19/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	829.3400	942.7800	0.8293	0.9428	0
19/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	2484.7200	2285.3100	2.4847	2.2853	0
19/05/2026	R213 On 06-May-27			Bond Future	8.6976	8.5941	95.9518	96.2709	0
19/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	410.2100	476.7300	0.4102	0.4767	0
19/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3990.6000	3738.0700	3.9906	3.7381	0
19/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	900.6900	1016.2800	0.9007	1.0163	2,830
19/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2666.8300	2463.3700	2.6668	2.4634	0
19/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	2871.9400	3084.5300	2.8719	3.0845	0
19/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	1190.6400	1084.1800	1.1906	1.0842	2,830
19/05/2026	R213 On 05-August-27			Bond Future	8.8032	8.6914	97.7094	98.0340	0
19/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1046.1300	1171.6100	1.0461	1.1716	0
19/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	2606.2000	2407.1200	2.6062	2.4071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	R214 On 06-August-26			Bond Future	9.6392	9.4959	78.6167	79.5368	24,720
19/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	13042.3800	13948.8000	13.0424	13.9488	0
19/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	51.4800	37.8200	0.0515	0.0378	0
19/05/2026	R214 On 05-November-26			Bond Future	9.7050	9.5572	76.7462	77.6830	2,614
19/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	8286.6400	9077.1700	8.2866	9.0772	0
19/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	891.5000	745.2400	0.8915	0.7452	0
19/05/2026	R214 On 04-February-27			Bond Future	9.7664	9.6138	78.2142	79.1690	0
19/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	3966.6200	4527.4700	3.9666	4.5275	0
19/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	3143.9400	2749.9400	3.1439	2.7499	0
19/05/2026	R214 On 06-May-27			Bond Future	9.8209	9.6636	76.4402	77.4137	0
19/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	1467.7300	1761.1600	1.4677	1.7612	0
19/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	7558.1300	6878.0200	7.5581	6.8780	0
19/05/2026	R214 On 05-August-27			Bond Future	9.8959	9.7333	77.8398	78.8310	0
19/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	2552.2400	2960.0100	2.5522	2.9600	0
19/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	6146.8900	5563.4700	6.1469	5.5635	0
19/05/2026	R248 On 06-August-26			Bond Future	9.7167	9.5684	95.2522	96.5019	255,025
19/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	596.1700	864.8800	0.5962	0.8649	0
19/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	6897.0600	5916.0900	6.8971	5.9161	1,762
19/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	4215.3400	5068.6600	4.2153	5.0687	0
19/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1902.5200	1506.1600	1.9025	1.5062	1,762
19/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	18441.6000	19680.2700	18.4416	19.6803	0
19/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	38.6100	27.6000	0.0386	0.0276	0
19/05/2026	R248 On 05-November-26			Bond Future	9.7793	9.6265	92.5425	93.8148	37,340
19/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	12285.6400	13394.8900	12.2856	13.3949	0
19/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	967.9500	804.8300	0.9680	0.8048	0
19/05/2026	R248 On 04-February-27			Bond Future	9.8378	9.6803	94.3126	95.6095	0
19/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	5923.2900	6733.1000	5.9233	6.7331	0
19/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	3750.9000	3263.8600	3.7509	3.2639	0
19/05/2026	R248 On 06-May-27			Bond Future	9.8896	9.7273	91.7105	93.0327	260
19/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	2183.6800	2618.8100	2.1837	2.6188	0
19/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	9372.8700	8485.8100	9.3729	8.4858	0
19/05/2026	R248 On 05-August-27			Bond Future	9.9599	9.7925	93.3891	94.7353	0
19/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	3362.2500	3916.2100	3.3623	3.9162	0
19/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	8253.4500	7461.2300	8.2535	7.4612	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	R2R9 On 06-August-26			Bond Future	9.5010	9.3933	106.3112	107.1131	4,201
19/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	93191.6800	93993.6300	93.1917	93.9936	0
19/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R2R9 On 05-November-26			Bond Future	9.5723	9.4608	103.2613	104.0778	0
19/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	92291.2300	93107.7300	92.2912	93.1077	0
19/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R2R9 On 04-February-27			Bond Future	9.6374	9.5217	105.2367	106.0690	0
19/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	4748.4600	5262.2700	4.7485	5.2623	0
19/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2964.3000	2645.8200	2.9643	2.6458	0
19/05/2026	R2R9 On 06-May-27			Bond Future	9.6994	9.5794	102.3092	103.1578	0
19/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1770.0800	2033.5500	1.7701	2.0336	0
19/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	8146.3500	7561.2200	8.1464	7.5612	0
19/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	1995.4900	2282.4800	1.9955	2.2825	250
19/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	7534.7200	6973.1100	7.5347	6.9731	0
19/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4162.4400	4611.2000	4.1624	4.6112	0
19/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	4581.0900	4181.2500	4.5811	4.1813	250
19/05/2026	R2R9 On 05-August-27			Bond Future	9.7852	9.6606	104.1807	105.0446	0
19/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3066.4600	3427.4500	3.0665	3.4275	0
19/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	6777.1200	6274.1900	6.7771	6.2742	0
19/05/2026	R4R2 On 06-August-26			Bond Future	9.7369	9.5986	106.7674	107.9017	10,754
19/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	93350.1400	94484.4000	93.3501	94.4844	0
19/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R4R2 On 05-November-26			Bond Future	9.8094	9.6663	103.5997	104.7546	0
19/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	92377.1000	93532.0300	92.3771	93.5320	0
19/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2026	R4R2 On 04-February-27			Bond Future	9.8761	9.7281	105.5816	106.7588	0
19/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	5236.5200	5968.8200	5.2365	5.9688	0
19/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	3263.2700	2818.3900	3.2633	2.8184	0
19/05/2026	R4R2 On 06-May-27			Bond Future	9.9400	9.7869	102.5348	103.7350	0
19/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2121.7600	2499.5300	2.1218	2.4995	0
19/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	9831.3000	9008.8900	9.8313	9.0089	0
19/05/2026	R4R2 On 05-August-27			Bond Future	10.0255	9.8669	104.4102	105.6321	0
19/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	3395.6800	3900.4200	3.3957	3.9004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	8016.8400	7299.6800	8.0168	7.2997	0
19/05/2026	RR87 On 06-August-26			Bond Future	7.4018	7.4033	100.8217	100.8211	0
19/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	3.9687	4.0651	0.0040	0.0041	0
19/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	312.1987	312.8351	0.3122	0.3128	0
19/05/2026	RR87 On 05-November-26			Bond Future	7.3677	7.3722	102.6505	102.6500	0
19/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.1185	0.1197	0.0001	0.0001	0
19/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	240.5685	241.0797	0.2406	0.2411	0
19/05/2026	RR88 On 06-August-26			Bond Future	7.7632	7.7643	104.1783	104.1770	0
19/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	18.7252	19.2000	0.0187	0.0192	0
19/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1187.2352	1189.0300	1.1872	1.1890	0
19/05/2026	RR88 On 05-November-26			Bond Future	7.8383	7.8396	105.4175	105.4161	0
19/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	38.3667	38.6706	0.0384	0.0387	0
19/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1217.8367	1219.5306	1.2178	1.2195	0
19/05/2026	RR88 On 04-February-27			Bond Future	7.8669	7.8684	103.5776	103.5763	0
19/05/2026	RR88 On 04-February-27	7.78	Call	Bond Future	394.6169	394.8298	0.3946	0.3948	0
19/05/2026	RR88 On 04-February-27	7.78	Put	Bond Future	467.2069	468.6998	0.4672	0.4687	0
19/05/2026	RR88 On 06-May-27			Bond Future	7.8608	7.8628	105.5986	105.5974	0
19/05/2026	RR88 On 06-May-27	7.89	Call	Bond Future	517.5797	517.6978	0.5176	0.5177	0
19/05/2026	RR88 On 06-May-27	7.89	Put	Bond Future	500.1497	501.4578	0.5001	0.5015	0
19/05/2026	RR88 On 05-August-27			Bond Future	8.1778	8.1822	102.2267	102.2251	0
19/05/2026	RR88 On 05-August-27	8.07	Call	Bond Future	533.5787	533.4256	0.5336	0.5334	0
19/05/2026	RR88 On 05-August-27	8.07	Put	Bond Future	572.3187	573.7456	0.5723	0.5737	0
19/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0