



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
25/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	2029 On 06-August-26			Bond Future	149.9955	150.2778	149.9955	150.2778	8,306
25/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	5895.4600	6177.8000	5.8955	6.1778	0
25/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2029 On 05-November-26			Bond Future	151.3022	151.5901	151.3022	151.5901	0
25/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	3742.1700	4030.0800	3.7422	4.0301	0
25/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2029 On 04-February-27			Bond Future	154.3077	154.6017	154.3077	154.6017	0
25/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	4587.6500	4881.7200	4.5877	4.8817	0
25/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2029 On 06-May-27			Bond Future	155.9069	156.2071	155.9069	156.2071	0
25/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	2586.8800	2887.1400	2.5869	2.8871	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2029 On 05-August-27			Bond Future	158.8900	159.1956	158.8900	159.1956	0
25/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2170.0300	2475.5700	2.1700	2.4756	0
25/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2030 On 06-August-26			Bond Future	7.9786	8.1561	100.3200	99.7928	151,759
25/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	90.8400	52.2800	0.0908	0.0523	1,000
25/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2413.4500	2902.0900	2.4135	2.9021	0
25/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	393.3400	255.9500	0.3933	0.2560	1,000
25/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1197.4700	1587.2800	1.1975	1.5873	0
25/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	889.7100	641.7600	0.8897	0.6418	0
25/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	647.3800	926.6300	0.6474	0.9266	1,000
25/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3691.1800	3216.8300	3.6912	3.2168	0
25/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	74.8800	127.7300	0.0749	0.1277	0
25/05/2026	2030 On 05-November-26			Bond Future	8.0093	8.2020	102.1721	101.6355	15
25/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1707.1400	1385.4000	1.7071	1.3854	0
25/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	650.4100	865.3500	0.6504	0.8654	0
25/05/2026	2030 On 04-February-27			Bond Future	8.0094	8.2203	100.1708	99.6239	0
25/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	892.2000	680.7500	0.8922	0.6808	0
25/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1386.4000	1721.8600	1.3864	1.7219	0
25/05/2026	2030 On 06-May-27			Bond Future	8.0031	8.2356	102.1832	101.6255	0
25/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	506.9100	371.4400	0.5069	0.3714	0
25/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2290.8500	2713.1200	2.2909	2.7131	0
25/05/2026	2030 On 05-August-27			Bond Future	8.0593	8.3189	100.1042	99.5356	0
25/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	1290.2000	1019.2400	1.2902	1.0192	0
25/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1178.8500	1476.5100	1.1789	1.4765	0
25/05/2026	2031 On 06-August-26			Bond Future	116.5782	116.3274	116.5782	116.3274	5,254
25/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2780.6300	2539.3300	2.7806	2.5393	0
25/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	12.4100	21.9400	0.0124	0.0219	0
25/05/2026	2031 On 05-November-26			Bond Future	118.7581	118.5028	118.7581	118.5028	7,356
25/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7268.1100	7012.8200	7.2681	7.0128	0
25/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
25/05/2026	2031 On 04-February-27			Bond Future	118.6226	118.3626	118.6226	118.3626	0
25/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2596.5000	2377.9800	2.5965	2.3780	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	153.8700	195.4300	0.1539	0.1954	0
25/05/2026	2031 On 06-May-27			Bond Future	121.0310	120.7659	121.0310	120.7659	0
25/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4198.1200	3945.4800	4.1981	3.9455	0
25/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	37.1400	49.6300	0.0371	0.0496	0
25/05/2026	2031 On 05-August-27			Bond Future	120.7945	120.5239	120.7945	120.5239	0
25/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	747.0500	645.0400	0.7471	0.6450	0
25/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1362.5100	1531.1400	1.3625	1.5311	0
25/05/2026	2032 On 06-August-26			Bond Future	8.2731	8.4570	102.9017	102.0909	130,153
25/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	7828.3600	7052.5700	7.8284	7.0526	0
25/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	44.0400	79.0400	0.0440	0.0790	0
25/05/2026	2032 On 05-November-26			Bond Future	8.3139	8.5084	100.6416	99.8160	41,865
25/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	4147.1800	3539.1200	4.1472	3.5391	0
25/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	616.1500	833.6600	0.6162	0.8337	0
25/05/2026	2032 On 04-February-27			Bond Future	8.3367	8.5428	102.6186	101.7771	0
25/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	2275.0600	1846.5100	2.2751	1.8465	0
25/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	1689.1100	2102.0200	1.6891	2.1020	0
25/05/2026	2032 On 06-May-27			Bond Future	8.3494	8.5684	100.5174	99.6592	0
25/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	1232.9100	963.7100	1.2329	0.9637	0
25/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	3426.2300	4015.2100	3.4262	4.0152	0
25/05/2026	2032 On 05-August-27			Bond Future	8.4000	8.6336	102.4148	101.5401	0
25/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	2306.9600	1889.8000	2.3070	1.8898	0
25/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	2231.5500	2689.1400	2.2316	2.6891	0
25/05/2026	2033 On 06-August-26			Bond Future	146.3901	146.3846	146.3901	146.3846	22,007
25/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	12140.1100	12134.6200	12.1401	12.1346	0
25/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2033 On 05-November-26			Bond Future	147.5259	147.5206	147.5259	147.5206	0
25/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	10265.8700	10260.5900	10.2659	10.2606	0
25/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2033 On 04-February-27			Bond Future	150.4563	150.4513	150.4563	150.4513	0
25/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	7746.2600	7741.3400	7.7463	7.7413	0
25/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2033 On 06-May-27			Bond Future	151.8720	151.8672	151.8720	151.8672	0
25/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	662.0400	657.1900	0.6620	0.6572	0

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25/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2033 On 05-August-27			Bond Future	154.7781	154.7727	154.7781	154.7727	0
25/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	1628.1200	1622.7100	1.6281	1.6227	0
25/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2037 On 06-August-26			Bond Future	8.8688	9.0605	97.7902	96.5324	230,102
25/05/2026	2037 On 06-August-26	9.30	Call	Bond Future	3687.3800	2872.4500	3.6874	2.8725	0
25/05/2026	2037 On 06-August-26	9.30	Put	Bond Future	888.1700	1331.0100	0.8882	1.3310	8,000
25/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	7482.9700	6388.1700	7.4830	6.3882	2,541
25/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	245.5400	408.5100	0.2455	0.4085	0
25/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	11252.3200	10055.1000	11.2523	10.0551	0
25/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	77.3000	137.8500	0.0773	0.1379	2,541
25/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	14479.2000	13241.9200	14.4792	13.2419	0
25/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	21.4800	41.9700	0.0215	0.0420	2,541
25/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	16609.7800	15359.5500	16.6098	15.3596	0
25/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	6.5500	14.0900	0.0066	0.0141	0
25/05/2026	2037 On 05-November-26			Bond Future	8.9136	9.1124	99.5957	98.3149	0
25/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	4847.7600	4012.4600	4.8478	4.0125	4,490
25/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	1380.5000	1825.9400	1.3805	1.8259	0
25/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	8675.1800	7616.2600	8.6752	7.6163	0
25/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	596.7200	818.5400	0.5967	0.8185	4,490
25/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	10694.4600	9568.6200	10.6945	9.5686	0
25/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	396.4100	551.3100	0.3964	0.5513	0
25/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	11782.8000	10630.0500	11.7828	10.6301	0
25/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	320.4500	448.4400	0.3205	0.4484	4,490
25/05/2026	2037 On 04-February-27			Bond Future	8.9477	9.1541	97.2933	95.9877	0
25/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1803.8300	1396.5200	1.8038	1.3965	4,490
25/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	5116.9500	6015.2600	5.1170	6.0153	0
25/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	4501.0000	3741.7200	4.5010	3.7417	0
25/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	2224.2400	2770.5800	2.2242	2.7706	4,490
25/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	5350.5500	4519.3100	5.3506	4.5193	0
25/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	1847.3900	2321.7700	1.8474	2.3218	0
25/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	6723.1300	5799.7300	6.7231	5.7997	0
25/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1419.6800	1801.9000	1.4197	1.8019	4,490
25/05/2026	2037 On 06-May-27			Bond Future	8.9811	9.1955	99.2481	97.9165	0

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25/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	2456.5200	1968.9300	2.4565	1.9689	0
25/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	5013.9600	5857.9900	5.0140	5.8580	0
25/05/2026	2037 On 05-August-27			Bond Future	9.0397	9.2631	96.8627	95.5056	0
25/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	3907.6600	3249.4100	3.9077	3.2494	0
25/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	3844.7500	4543.6300	3.8448	4.5436	0
25/05/2026	2038 On 06-August-26			Bond Future	161.6701	161.6636	161.6701	161.6636	4,217
25/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	16950.0800	16943.6200	16.9501	16.9436	0
25/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2038 On 05-November-26			Bond Future	164.6929	164.6866	164.6929	164.6866	1,373
25/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18382.8800	18376.6400	18.3829	18.3766	0
25/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2038 On 04-February-27			Bond Future	165.6994	165.6936	165.6994	165.6936	0
25/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	11869.3900	11863.5500	11.8694	11.8636	0
25/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2038 On 06-May-27			Bond Future	169.0630	169.0572	169.0630	169.0572	0
25/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	2963.0200	2957.2000	2.9630	2.9572	0
25/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2038 On 05-August-27			Bond Future	169.9816	169.9751	169.9816	169.9751	0
25/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	851.5500	845.1100	0.8516	0.8451	0
25/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2040 On 06-August-26			Bond Future	9.1045	9.3162	99.4860	97.8892	80,999
25/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	20058.0200	18468.6800	20.0580	18.4687	0
25/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	5.8300	13.3100	0.0058	0.0133	0
25/05/2026	2040 On 05-November-26			Bond Future	9.1513	9.3700	101.3229	99.6968	0
25/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	6752.0000	5595.9200	6.7520	5.5959	2,300
25/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	1269.9600	1739.9500	1.2700	1.7400	0
25/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	11124.6500	9736.7200	11.1247	9.7367	0
25/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	575.2400	813.3800	0.5752	0.8134	2,300
25/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	13394.1600	11938.0100	13.3942	11.9380	0
25/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	396.8800	566.8000	0.3969	0.5668	0
25/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	14603.1700	13119.6100	14.6032	13.1196	0
25/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	328.3600	470.8700	0.3284	0.4709	2,300
25/05/2026	2040 On 04-February-27			Bond Future	9.1889	9.4151	98.8040	97.1463	0

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25/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	2437.7600	1866.0800	2.4378	1.8661	2,300
25/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	5536.9600	6622.9800	5.5370	6.6230	0
25/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	5828.2300	4809.7900	5.8282	4.8098	0
25/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	2349.0900	2988.3500	2.3491	2.9884	2,300
25/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	7145.3400	6018.9600	7.1453	6.0190	0
25/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	1857.7500	2389.0700	1.8578	2.3891	0
25/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	8428.4000	7218.1200	8.4284	7.2181	0
25/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	1514.4900	1961.9100	1.5145	1.9619	2,300
25/05/2026	2040 On 06-May-27			Bond Future	9.2260	9.4599	100.7893	99.0984	0
25/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	3124.0000	2473.2800	3.1240	2.4733	0
25/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	5700.7400	6740.8400	5.7007	6.7408	0
25/05/2026	2040 On 05-August-27			Bond Future	9.2852	9.5278	98.1822	96.4590	0
25/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	4798.4700	3943.8700	4.7985	3.9439	0
25/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	4477.0300	5345.5800	4.4770	5.3456	0
25/05/2026	2043 On 06-August-26			Bond Future	124.8843	125.0245	124.8843	125.0245	3,416
25/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14004.5921	14144.8823	14.0046	14.1449	0
25/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.3421	0.4023	0.0003	0.0004	0
25/05/2026	2043 On 05-November-26			Bond Future	127.2195	127.3626	127.2195	127.3626	0
25/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14393.8253	14536.9755	14.3938	14.5370	0
25/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	14.2953	14.4055	0.0143	0.0144	0
25/05/2026	2043 On 04-February-27			Bond Future	126.8082	126.9545	126.8082	126.9545	0
25/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9534.4550	9674.1810	9.5345	9.6742	0
25/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	356.2750	349.6910	0.3563	0.3497	0
25/05/2026	2043 On 06-May-27			Bond Future	129.3829	129.5323	129.3829	129.5323	0
25/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4369.2547	4473.7922	4.3693	4.4738	0
25/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2466.3547	2421.5022	2.4664	2.4215	0
25/05/2026	2043 On 05-August-27			Bond Future	128.8517	129.0037	128.8517	129.0037	0
25/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3372.6154	3459.3994	3.3726	3.4594	0
25/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	4080.8754	4015.6694	4.0809	4.0157	0
25/05/2026	2044 On 06-August-26			Bond Future	9.2165	9.4328	96.2667	94.4877	46,267
25/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	1641.7200	1078.3400	1.6417	1.0783	0
25/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	3473.6500	4689.1900	3.4737	4.6892	7,000
25/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	2583.7100	1790.4600	2.5837	1.7905	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	2304.9400	3290.6100	2.3049	3.2906	7,000
25/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	5251.5600	4026.5400	5.2516	4.0265	0
25/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	952.0900	1505.9900	0.9521	1.5060	14,500
25/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	21942.3000	20170.4000	21.9423	20.1704	0
25/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	5.2200	12.2400	0.0052	0.0122	0
25/05/2026	2044 On 05-November-26			Bond Future	9.2609	9.4837	98.0440	96.2325	87,144
25/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	15448.0900	13802.1100	15.4481	13.8021	0
25/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	377.1400	542.6700	0.3771	0.5427	0
25/05/2026	2044 On 04-February-27			Bond Future	9.2972	9.5267	95.5859	93.7392	0
25/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	8641.7000	7328.7000	8.6417	7.3287	0
25/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	1824.6600	2358.3800	1.8247	2.3584	0
25/05/2026	2044 On 06-May-27			Bond Future	9.3328	9.5694	97.5065	95.6228	0
25/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	3793.0600	3014.8800	3.7931	3.0149	0
25/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	5868.4100	6973.9200	5.8684	6.9739	0
25/05/2026	2044 On 05-August-27			Bond Future	9.3876	9.6321	94.9628	93.0431	0
25/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	5373.3800	4410.9600	5.3734	4.4110	0
25/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	4957.0700	5914.3600	4.9571	5.9144	0
25/05/2026	2046 On 06-August-26			Bond Future	145.1384	145.1327	145.1384	145.1327	18,596
25/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	22758.3900	22752.7400	22.7584	22.7527	0
25/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2046 On 05-November-26			Bond Future	145.4986	145.4931	145.4986	145.4931	0
25/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	20018.6300	20013.1300	20.0186	20.0131	0
25/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2046 On 04-February-27			Bond Future	148.3892	148.3841	148.3892	148.3841	0
25/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	17299.2100	17294.0800	17.2992	17.2941	0
25/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2046 On 06-May-27			Bond Future	148.9929	148.9880	148.9929	148.9880	0
25/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	2.9300	0.0000	0.0029	0.0000	0
25/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	2.0200	0.0000	0.0020	0
25/05/2026	2046 On 05-August-27			Bond Future	151.8425	151.8370	151.8425	151.8370	0
25/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	2672.5300	2666.9900	2.6725	2.6670	0
25/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2050 On 06-August-26			Bond Future	146.9185	147.1642	146.9185	147.1642	18,177

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	23648.5300	23894.1600	23.6485	23.8942	0
25/05/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2050 On 05-November-26			Bond Future	149.6656	149.9161	149.6656	149.9161	0
25/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	25825.5700	26076.0500	25.8256	26.0761	0
25/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2050 On 04-February-27			Bond Future	150.1172	150.3730	150.1172	150.3730	0
25/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	17727.2100	17982.9900	17.7272	17.9830	0
25/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2050 On 06-May-27			Bond Future	153.1644	153.4258	153.1644	153.4258	0
25/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	2704.3500	2965.8000	2.7044	2.9658	0
25/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	2050 On 05-August-27			Bond Future	153.5149	153.7808	153.5149	153.7808	0
25/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	544.9000	810.7500	0.5449	0.8108	0
25/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	AL37 On 06-August-26			Index Future	1290.4730	1281.6800	1290.4730	1,281.6800	0
25/05/2026	AL37 On 05-November-26			Index Future	1314.5410	1305.5930	1314.5410	1,305.5930	0
25/05/2026	AL37 On 04-February-27			Index Future	1340.3360	1331.2230	1340.3360	1,331.2230	0
25/05/2026	AL37 On 06-May-27			Index Future	1367.2320	1357.9430	1367.2320	1,357.9430	0
25/05/2026	AL37 On 05-August-27			Index Future	1392.8450	1383.3700	1392.8450	1,383.3700	0
25/05/2026	AL7T On 06-August-26			Index Future	1675.7140	1656.1850	1675.7140	1,656.1850	0
25/05/2026	AL7T On 05-November-26			Index Future	1706.9670	1687.0850	1706.9670	1,687.0850	0
25/05/2026	AL7T On 04-February-27			Index Future	1740.4620	1720.2040	1740.4620	1,720.2040	0
25/05/2026	AL7T On 06-May-27			Index Future	1775.3880	1754.7310	1775.3880	1,754.7310	0
25/05/2026	AL7T On 05-August-27			Index Future	1808.6460	1787.5890	1808.6460	1,787.5890	0
25/05/2026	ALBI On 06-August-26			Index Future	1417.0920	1399.4390	1417.0920	1,399.4390	76
25/05/2026	ALBI On 05-November-26			Index Future	1443.5210	1425.5480	1443.5210	1,425.5480	0
25/05/2026	ALBI On 04-February-27			Index Future	1471.8470	1453.5330	1471.8470	1,453.5330	0
25/05/2026	ALBI On 06-May-27			Index Future	1501.3820	1482.7080	1501.3820	1,482.7080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	ALBI On 05-August-27			Index Future	1529.5080	1510.4720	1529.5080	1,510.4720	0
25/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	ES33 On 06-August-26			Bond Future	9.0236	9.2115	95.1891	94.2738	0
25/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13320.4400	12405.1500	13.3204	12.4052	0
25/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	ES33 On 05-November-26			Bond Future	9.0887	9.2856	93.1755	92.2432	0
25/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7847.0600	6914.8500	7.8471	6.9149	0
25/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	ES33 On 04-February-27			Bond Future	9.1434	9.3502	95.0272	94.0767	0
25/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2530.6100	1580.1600	2.5306	1.5802	0
25/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	ES33 On 06-May-27			Bond Future	9.1885	9.4058	93.1594	92.1898	0
25/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1765.8900	2735.5200	1.7659	2.7355	0
25/05/2026	ES33 On 05-August-27			Bond Future	9.2658	9.4948	94.9385	93.9500	0
25/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	18.0800	0.0000	0.0181	0.0000	0
25/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	0.0000	970.3900	0.0000	0.9704	0
25/05/2026	ES42 On 06-August-26			Bond Future	9.5366	9.7530	94.1552	92.5398	0
25/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19680.9000	18065.4400	19.6809	18.0654	0
25/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	ES42 On 05-November-26			Bond Future	9.5927	9.8162	91.6515	90.0061	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13686.6700	12041.2700	13.6867	12.0413	0
25/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	ES42 On 04-February-27			Bond Future	9.6401	9.8707	93.4736	91.7958	0
25/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4613.6700	2935.8800	4.6137	2.9359	0
25/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	ES42 On 06-May-27			Bond Future	9.6844	9.9226	91.1065	89.3948	0
25/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2635.8100	4347.5900	2.6358	4.3476	0
25/05/2026	ES42 On 05-August-27			Bond Future	9.7473	9.9936	92.8446	91.0998	0
25/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	662.5900	0.0000	0.6626	0.0000	0
25/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	1082.2100	0.0000	1.0822	0
25/05/2026	GOVI On 06-August-26			GOVI	1390.3110	1372.5300	1390.3110	1,372.5300	731
25/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2013110.0000	1835300.0000	201.3110	183.5300	0
25/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	GOVI On 05-November-26			GOVI	1416.2410	1398.1370	1416.2410	1,398.1370	0
25/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1392410.0000	1211370.0000	139.2410	121.1370	0
25/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	GOVI On 04-February-27			GOVI	1444.0310	1425.5840	1444.0310	1,425.5840	0
25/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	750310.0000	565840.0000	75.0310	56.5840	0
25/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	GOVI On 06-May-27			GOVI	1473.0080	1454.1980	1473.0080	1,454.1980	0
25/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	460080.0000	271980.0000	46.0080	27.1980	0
25/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	GOVI On 05-August-27			GOVI	1500.6020	1481.4280	1500.6020	1,481.4280	0
25/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	356020.0000	164280.0000	35.6020	16.4280	0
25/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/05/2026	I258 On 06-August-26			Bond Future	132.8761	132.8712	132.8761	132.8712	0
25/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	19927.4274	19922.9021	19.9274	19.9229	0
25/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	1.2974	1.6721	0.0013	0.0017	0
25/05/2026	I258 On 05-November-26			Bond Future	135.3607	135.3559	135.3607	135.3559	0
25/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	20449.6286	20447.6369	20.4496	20.4476	0
25/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	38.9586	41.7269	0.0390	0.0417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	I258 On 04-February-27			Bond Future	135.1110	135.1066	135.1110	135.1066	0
25/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	16577.9818	16583.0696	16.5780	16.5831	0
25/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	366.9418	376.4396	0.3669	0.3764	0
25/05/2026	I258 On 06-May-27			Bond Future	137.8544	137.8500	137.8544	137.8500	0
25/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	6960.9009	6980.4302	6.9609	6.9804	0
25/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3886.5009	3910.4502	3.8865	3.9105	0
25/05/2026	I258 On 05-August-27			Bond Future	137.4854	137.4805	137.4854	137.4805	0
25/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	5263.2350	5281.1627	5.2632	5.2812	0
25/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	6707.8450	6730.6827	6.7078	6.7307	0
25/05/2026	IGOV On 06-August-26			Index Future	452.8340	452.8660	452.8340	452.8660	250
25/05/2026	IGOV On 05-November-26			Index Future	461.3890	461.4250	461.3890	461.4250	8
25/05/2026	IGOV On 04-February-27			Index Future	470.5500	470.5900	470.5500	470.5900	0
25/05/2026	IGOV On 06-May-27			Index Future	480.0970	480.1410	480.0970	480.1410	0
25/05/2026	IGOV On 05-August-27			Index Future	489.1940	489.2350	489.1940	489.2350	0
25/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/05/2026	R033 On 06-August-26			Bond Future	8.3736	8.5620	111.7926	110.8052	9,292
25/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	9385.3500	8437.2200	9.3854	8.4372	0
25/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	47.0000	86.2600	0.0470	0.0863	0
25/05/2026	R033 On 05-November-26			Bond Future	8.4158	8.6141	108.8143	107.8089	0
25/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	5202.7600	4443.2500	5.2028	4.4433	0
25/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	665.3600	911.2200	0.6654	0.9112	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	R033 On 04-February-27			Bond Future	8.4418	8.6508	110.9520	109.9272	0
25/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2921.8500	2377.5000	2.9219	2.3775	0
25/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	1900.8100	2381.2500	1.9008	2.3813	0
25/05/2026	R033 On 06-May-27			Bond Future	8.4589	8.6796	108.1355	107.0903	0
25/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1539.2100	1203.7800	1.5392	1.2038	0
25/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	4097.1800	4806.9100	4.0972	4.8069	0
25/05/2026	R033 On 05-August-27			Bond Future	8.5100	8.7438	110.1760	109.1107	0
25/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	2841.5600	2329.0900	2.8416	2.3291	0
25/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	2704.2600	3257.1000	2.7043	3.2571	0
25/05/2026	R035 On 06-August-26			Bond Future	8.5402	8.7272	105.9735	104.8480	93,959
25/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	257.8200	159.7700	0.2578	0.1598	4,876
25/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	5518.2900	6545.6700	5.5183	6.5457	0
25/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	420.7200	267.2200	0.4207	0.2672	0
25/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	4397.8600	5369.7900	4.3979	5.3698	0
25/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	475.1500	304.1400	0.4752	0.3041	4,876
25/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	4134.5500	5088.9700	4.1346	5.0890	0
25/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	1017.9800	690.3200	1.0180	0.6903	1,000
25/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	2548.9800	3346.7500	2.5490	3.3468	0
25/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	1134.3600	777.8600	1.1344	0.7779	0
25/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	2357.0500	3125.9800	2.3571	3.1260	4,876
25/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	2272.9200	1687.9200	2.2729	1.6879	350
25/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1250.5500	1790.9800	1.2506	1.7910	0
25/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	2581.2400	1948.1600	2.5812	1.9482	1,000
25/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1081.7800	1574.1300	1.0818	1.5741	0
25/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	4072.5400	3263.4600	4.0725	3.2635	200
25/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	577.8000	894.1500	0.5778	0.8942	0
25/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	4454.3500	3611.6000	4.4544	3.6116	0
25/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	497.6300	780.3100	0.4976	0.7803	350
25/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	4502.6900	3655.9600	4.5027	3.6560	250
25/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	488.4300	767.1300	0.4884	0.7671	0
25/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	5342.9700	4435.7200	5.3430	4.4357	0
25/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	357.0600	575.2400	0.3571	0.5752	1,000
25/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	6566.3100	5593.6500	6.5663	5.5937	0
25/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	229.9400	382.7100	0.2299	0.3827	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	6979.7700	5989.7400	6.9798	5.9897	0
25/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	198.7100	334.1100	0.1987	0.3341	350
25/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	7031.6300	6039.5800	7.0316	6.0396	0
25/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	195.1700	328.5500	0.1952	0.3286	250
25/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	9165.1100	8110.9400	9.1651	8.1109	0
25/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	93.2300	164.4900	0.0932	0.1645	200
25/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	9632.9000	8569.5700	9.6329	8.5696	0
25/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	79.5500	141.6500	0.0796	0.1417	250
25/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	13906.2500	12794.4400	13.9063	12.7944	0
25/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	13.5400	27.1600	0.0135	0.0272	0
25/05/2026	R035 On 05-November-26			Bond Future	8.5829	8.7780	103.4279	102.2819	32,844
25/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	962.3400	698.2300	0.9623	0.6982	600
25/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	4675.6300	5557.5200	4.6756	5.5575	0
25/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1990.8900	1522.9100	1.9909	1.5229	0
25/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	2662.3000	3340.3200	2.6623	3.3403	600
25/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	3061.7700	2443.2800	3.0618	2.4433	200
25/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	1787.2500	2314.7600	1.7873	2.3148	0
25/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	3713.2200	3023.1700	3.7132	3.0232	0
25/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	1454.8600	1910.8100	1.4549	1.9108	600
25/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	5117.4600	4309.0600	5.1175	4.3091	0
25/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	984.6200	1322.2200	0.9846	1.3222	200
25/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	7446.5600	6511.0200	7.4466	6.5110	0
25/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	559.9800	770.4400	0.5600	0.7704	200
25/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	8555.5100	7578.6700	8.5555	7.5787	0
25/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	436.1400	605.3000	0.4361	0.6053	0
25/05/2026	R035 On 04-February-27			Bond Future	8.6135	8.8172	105.4592	104.2911	0
25/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	997.7100	755.4500	0.9977	0.7555	3,000
25/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	6457.3900	7383.2600	6.4574	7.3833	0
25/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1731.9900	1343.7900	1.7320	1.3438	3,000
25/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	4158.0800	4938.0100	4.1581	4.9380	0
25/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	2256.3600	1783.2500	2.2564	1.7833	1,050
25/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	3323.9900	4019.0100	3.3240	4.0190	0
25/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	3548.0800	2914.1300	3.5481	2.9141	0
25/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2193.3300	2727.5100	2.1933	2.7275	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	3835.7600	3172.8500	3.8358	3.1729	0
25/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2027.9700	2533.1900	2.0280	2.5332	1,050
25/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	4171.7800	3477.4500	4.1718	3.4775	0
25/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	1857.4800	2331.2800	1.8575	2.3313	0
25/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	5851.4800	5033.6600	5.8515	5.0337	0
25/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1271.2900	1621.6000	1.2713	1.6216	1,050
25/05/2026	R035 On 06-May-27			Bond Future	8.6326	8.8453	103.0699	101.8785	0
25/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	2156.9000	1722.0800	2.1569	1.7221	0
25/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	4346.7700	5103.3700	4.3468	5.1034	0
25/05/2026	R035 On 05-August-27			Bond Future	8.6789	8.9016	105.0161	103.8018	0
25/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	3477.8300	2884.6100	3.4778	2.8846	0
25/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	3252.4400	3873.4700	3.2524	3.8735	0
25/05/2026	R038 On 06-August-26			Bond Future	8.9583	9.1499	117.6348	116.1531	1,900
25/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	19285.5600	17812.8600	19.2856	17.8129	0
25/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	7.6900	16.7000	0.0077	0.0167	0
25/05/2026	R038 On 05-November-26			Bond Future	9.0090	9.2078	114.3231	112.8143	2,570
25/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	12587.6200	11261.8200	12.5876	11.2618	0
25/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	470.4400	653.4300	0.4704	0.6534	0
25/05/2026	R038 On 04-February-27			Bond Future	9.0489	9.2552	116.5691	115.0311	0
25/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	6258.6700	5285.3800	6.2587	5.2854	0
25/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	2214.9400	2779.6800	2.2149	2.7797	0
25/05/2026	R038 On 06-May-27			Bond Future	9.0833	9.2976	113.4241	111.8554	0
25/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2980.5900	2393.5500	2.9806	2.3936	0
25/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	5787.0200	6768.6700	5.7870	6.7687	0
25/05/2026	R038 On 05-August-27			Bond Future	9.1413	9.3643	115.5641	113.9653	0
25/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	4643.7400	3868.7400	4.6437	3.8687	0
25/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	4580.6800	5404.4400	4.5807	5.4044	0
25/05/2026	R053 On 06-August-26			Bond Future	9.0822	9.2978	129.5997	127.0348	68,781
25/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	464.0900	275.3600	0.4641	0.2754	530
25/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	13365.5800	15741.7400	13.3656	15.7417	0
25/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	1334.7400	826.7900	1.3347	0.8268	0
25/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	7406.8100	9463.7500	7.4068	9.4638	0
25/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	3575.2800	2451.8400	3.5753	2.4518	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	3360.1600	4801.6100	3.3602	4.8016	530
25/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	7376.8400	5617.0300	7.3768	5.6170	0
25/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	1364.2400	2169.3200	1.3642	2.1693	530
25/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	30497.9600	27945.5500	30.4980	27.9456	0
25/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	9.5700	22.0500	0.0096	0.0221	0
25/05/2026	R053 On 05-November-26			Bond Future	9.1210	9.3428	126.1308	123.5187	4,041
25/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	21900.2800	19526.9500	21.9003	19.5270	0
25/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	545.2100	783.9700	0.5452	0.7840	0
25/05/2026	R053 On 04-February-27			Bond Future	9.1517	9.3798	128.6087	125.9457	0
25/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	11988.0800	10109.5100	11.9881	10.1095	0
25/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	2652.6000	3437.0300	2.6526	3.4370	0
25/05/2026	R053 On 06-May-27			Bond Future	9.1782	9.4126	125.3270	122.6109	0
25/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	5327.4000	4209.3600	5.3274	4.2094	0
25/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	8438.8400	10036.9100	8.4388	10.0369	0
25/05/2026	R053 On 05-August-27			Bond Future	9.2203	9.4617	127.6919	124.9239	0
25/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	7705.1400	6307.5900	7.7051	6.3076	0
25/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	7011.1700	8381.6100	7.0112	8.3816	0
25/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
25/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	48.0900	49.0700	0.0481	0.0491	0
25/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	48.0900	49.0700	0.0481	0.0491	0
25/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
25/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	35.7000	36.0300	0.0357	0.0360	0
25/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	35.7000	36.0300	0.0357	0.0360	0
25/05/2026	R202 On 06-August-26			Bond Future	300.8655	299.9648	300.8655	299.9648	1,025
25/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	22005.4800	21104.8000	22.0055	21.1048	0
25/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R202 On 05-November-26			Bond Future	306.4904	305.5735	306.4904	305.5735	0
25/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	26030.4300	25113.5100	26.0304	25.1135	0
25/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R202 On 04-February-27			Bond Future	307.0059	306.0718	307.0059	306.0718	0
25/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	12275.9300	11341.8200	12.2759	11.3418	0
25/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R202 On 06-May-27			Bond Future	313.2374	312.2850	313.2374	312.2850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	6247.4400	5294.9600	6.2474	5.2950	0
25/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R202 On 05-August-27			Bond Future	313.5273	312.5554	313.5273	312.5554	0
25/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	557.2600	0.0000	0.5573	0.0000	0
25/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	414.5600	0.0000	0.4146	0
25/05/2026	R209 On 06-August-26			Bond Future	8.7058	8.8920	86.4783	85.4136	37,878
25/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	13822.8400	12769.0700	13.8228	12.7691	0
25/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	11.0300	21.9300	0.0110	0.0219	0
25/05/2026	R209 On 05-November-26			Bond Future	8.7474	8.9404	84.9234	83.8392	7,212
25/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	8738.4100	7802.9500	8.7384	7.8030	0
25/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	402.1000	550.8200	0.4021	0.5508	0
25/05/2026	R209 On 04-February-27			Bond Future	8.7778	8.9781	86.5914	85.4863	0
25/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	1169.0800	896.2200	1.1691	0.8962	3,237
25/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	5461.4000	6293.7100	5.4614	6.2937	0
25/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	3298.1100	2715.1300	3.2981	2.7151	0
25/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	2291.9200	2814.1100	2.2919	2.8141	3,237
25/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	4434.6000	3748.2200	4.4346	3.7482	0
25/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	1698.2000	2116.9900	1.6982	2.1170	0
25/05/2026	R209 On 06-May-27			Bond Future	8.8023	9.0103	85.1773	84.0500	0
25/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1828.4500	1460.1900	1.8285	1.4602	4,620
25/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	4915.2800	5674.2400	4.9153	5.6742	0
25/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	2126.3700	1711.8200	2.1264	1.7118	0
25/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	4304.5200	5017.1900	4.3045	5.0172	0
25/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	4786.8700	4094.2000	4.7869	4.0942	0
25/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2016.4000	2450.9500	2.0164	2.4510	4,620
25/05/2026	R209 On 05-August-27			Bond Future	8.8500	9.0664	86.7856	85.6368	0
25/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	3401.9800	2842.3100	3.4020	2.8423	0
25/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	3294.9800	3884.1100	3.2950	3.8841	0
25/05/2026	R210 On 06-August-26			Bond Future	267.0100	266.9574	267.0100	266.9574	448
25/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7170.0000	7117.4300	7.1700	7.1174	0
25/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R210 On 05-November-26			Bond Future	268.4347	268.3817	268.4347	268.3817	0
25/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15104.6900	15051.6700	15.1047	15.0517	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R210 On 04-February-27			Bond Future	273.7673	273.7140	273.7673	273.7140	0
25/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7737.2700	7683.9600	7.7373	7.6840	0
25/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R210 On 06-May-27			Bond Future	275.6733	275.6193	275.6733	275.6193	0
25/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4543.2600	4489.2500	4.5433	4.4893	0
25/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R210 On 05-August-27			Bond Future	280.9468	280.8910	280.9468	280.8910	0
25/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4936.8200	4880.9600	4.9368	4.8810	0
25/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R213 On 06-August-26			Bond Future	8.1251	8.3103	98.9217	98.2492	55,951
25/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	5560.3900	4930.4900	5.5604	4.9305	0
25/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	54.8500	97.3900	0.0549	0.0974	0
25/05/2026	R213 On 05-November-26			Bond Future	8.1656	8.3632	97.1970	96.5123	0
25/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2665.7000	2209.7800	2.6657	2.2098	0
25/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	658.1000	886.8300	0.6581	0.8868	0
25/05/2026	R213 On 04-February-27			Bond Future	8.1856	8.3975	99.1058	98.4080	0
25/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1435.9700	1127.0900	1.4360	1.1271	0
25/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	1587.0800	1975.9900	1.5871	1.9760	0
25/05/2026	R213 On 06-May-27			Bond Future	8.1863	8.4140	97.5409	96.8293	0
25/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	830.9000	629.7000	0.8309	0.6297	0
25/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	2822.2200	3332.6600	2.8222	3.3327	0
25/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1551.8200	1233.7300	1.5518	1.2337	2,830
25/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	1728.8900	2122.4400	1.7289	2.1224	0
25/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3970.3200	3452.5900	3.9703	3.4526	0
25/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	699.9500	893.8600	0.7000	0.8939	2,830
25/05/2026	R213 On 05-August-27			Bond Future	8.2315	8.4777	99.3834	98.6580	0
25/05/2026	R213 On 05-August-27	7.95	Call	Bond Future	1315.5100	1032.7200	1.3155	1.0327	1,200
25/05/2026	R213 On 05-August-27	7.95	Put	Bond Future	2152.9400	2595.5400	2.1529	2.5955	0
25/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1778.7600	1432.3000	1.7788	1.4323	0
25/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	1664.8100	2043.7400	1.6648	2.0437	0
25/05/2026	R213 On 05-August-27	8.58	Call	Bond Future	2340.5300	1934.6900	2.3405	1.9347	0
25/05/2026	R213 On 05-August-27	8.58	Put	Bond Future	1315.7700	1635.3200	1.3158	1.6353	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	R214 On 06-August-26			Bond Future	9.1269	9.3429	81.9802	80.5369	24,608
25/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	16366.5300	14936.9200	16.3665	14.9369	0
25/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	12.1100	25.8200	0.0121	0.0258	0
25/05/2026	R214 On 05-November-26			Bond Future	9.1730	9.3956	80.1964	78.7267	2,614
25/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	11255.4800	9958.2300	11.2555	9.9582	0
25/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	410.1700	582.6600	0.4102	0.5827	0
25/05/2026	R214 On 04-February-27			Bond Future	9.2112	9.4407	81.7715	80.2731	0
25/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	6143.7400	5144.5700	6.1437	5.1446	0
25/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	1763.7200	2263.0000	1.7637	2.2630	0
25/05/2026	R214 On 06-May-27			Bond Future	9.2415	9.4780	80.1126	78.5843	0
25/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2775.6800	2189.4100	2.7757	2.1894	0
25/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	5193.6900	6135.7600	5.1937	6.1358	0
25/05/2026	R214 On 05-August-27			Bond Future	9.2904	9.5345	81.6255	80.0680	0
25/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	4273.6800	3504.1000	4.2737	3.5041	0
25/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	4082.6600	4870.6100	4.0827	4.8706	0
25/05/2026	R248 On 06-August-26			Bond Future	9.1641	9.3798	100.0508	98.1307	254,964
25/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1936.9200	1280.6800	1.9369	1.2807	0
25/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	3439.1900	4703.0900	3.4392	4.7031	1,762
25/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	7706.0800	6182.1500	7.7061	6.1822	0
25/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	594.6400	990.8500	0.5946	0.9909	1,762
25/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	23208.3700	21297.0600	23.2084	21.2971	0
25/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	6.7600	15.5900	0.0068	0.0156	0
25/05/2026	R248 On 05-November-26			Bond Future	9.2069	9.4288	97.4593	95.5039	37,528
25/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	16648.9100	14872.4800	16.6489	14.8725	0
25/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	414.4300	593.3900	0.4144	0.5934	0
25/05/2026	R248 On 04-February-27			Bond Future	9.2425	9.4708	99.3735	97.3800	0
25/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	9212.2000	7798.2300	9.2122	7.7982	0
25/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	1978.9200	2558.4600	1.9789	2.5585	0
25/05/2026	R248 On 06-May-27			Bond Future	9.2706	9.5054	96.9255	94.8922	260
25/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	4201.3000	3341.1800	4.2013	3.3412	0
25/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	6175.5500	7348.6900	6.1756	7.3487	0
25/05/2026	R248 On 05-August-27			Bond Future	9.3153	9.5572	98.7554	96.6833	0
25/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	5807.8300	4765.4400	5.8078	4.7654	0
25/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	5332.7600	6362.4000	5.3328	6.3624	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	R2R9 On 06-August-26			Bond Future	9.0685	9.2597	109.5872	108.1206	4,187
25/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96467.6500	95001.0800	96.4677	95.0011	0
25/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R2R9 On 05-November-26			Bond Future	9.1197	9.3178	106.6311	105.1377	0
25/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95661.0600	94167.6500	95.6611	94.1677	0
25/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R2R9 On 04-February-27			Bond Future	9.1609	9.3660	108.7259	107.2035	0
25/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7186.2200	5946.4100	7.1862	5.9464	0
25/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1912.8300	2195.4400	1.9128	2.1954	0
25/05/2026	R2R9 On 06-May-27			Bond Future	9.1970	9.4096	105.9278	104.3751	0
25/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3056.8600	2468.0700	3.0569	2.4681	0
25/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5814.5500	6778.4800	5.8146	6.7785	0
25/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3373.5800	2739.4400	3.3736	2.7394	250
25/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5294.2300	6212.8100	5.2942	6.2128	0
25/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6168.7600	5243.5800	6.1688	5.2436	0
25/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	2968.8300	3596.3700	2.9688	3.5964	250
25/05/2026	R2R9 On 05-August-27			Bond Future	9.2551	9.4758	107.9266	106.3441	0
25/05/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3483.2000	2855.7200	3.4832	2.8557	180
25/05/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6101.6900	7056.7100	6.1017	7.0567	0
25/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4658.9900	3979.6600	4.6590	3.9797	0
25/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4623.7000	5526.8700	4.6237	5.5269	0
25/05/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6419.7800	5492.6500	6.4198	5.4927	0
25/05/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3402.2800	4057.6500	3.4023	4.0577	180
25/05/2026	R4R2 On 06-August-26			Bond Future	9.2024	9.4138	111.2539	109.4455	10,754
25/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97836.5900	96028.2200	97.8366	96.0282	0
25/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R4R2 On 05-November-26			Bond Future	9.2529	9.4712	108.2026	106.3610	0
25/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96980.0100	95138.4300	96.9800	95.1384	0
25/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/05/2026	R4R2 On 04-February-27			Bond Future	9.2942	9.5197	110.3283	108.4509	0
25/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8485.8900	7155.0100	8.4859	7.1550	0
25/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1766.0100	2312.4700	1.7660	2.3125	0
25/05/2026	R4R2 On 06-May-27			Bond Future	9.3308	9.5638	107.4362	105.5214	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3822.0700	3064.1100	3.8221	3.0641	0
25/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	6630.2200	7787.0600	6.6302	7.7871	0
25/05/2026	R4R2 On 05-August-27			Bond Future	9.3872	9.6283	109.4634	107.5120	0
25/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	5670.7700	4695.8600	5.6708	4.6959	0
25/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	5238.7500	6215.3000	5.2388	6.2153	0
25/05/2026	RR87 On 06-August-26			Bond Future	7.1873	7.2982	100.8973	100.8582	0
25/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7.6860	5.1283	0.0077	0.0051	0
25/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	240.2460	276.8283	0.2402	0.2768	0
25/05/2026	RR87 On 05-November-26			Bond Future	6.4124	6.7584	102.7598	102.7202	0
25/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	3.8742	1.5607	0.0039	0.0016	0
25/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	134.9642	172.2807	0.1350	0.1723	0
25/05/2026	RR88 On 06-August-26			Bond Future	7.6048	7.6931	104.3673	104.2618	0
25/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	27.6568	21.6668	0.0277	0.0217	0
25/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1007.1568	1106.6268	1.0072	1.1066	0
25/05/2026	RR88 On 05-November-26			Bond Future	7.6110	7.7200	105.6537	105.5403	0
25/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	61.1034	48.3846	0.0611	0.0484	0
25/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1004.4334	1105.0446	1.0044	1.1050	0
25/05/2026	RR88 On 04-February-27			Bond Future	7.5064	7.6481	103.8793	103.7605	0
25/05/2026	RR88 On 04-February-27	7.78	Call	Bond Future	465.9024	398.8859	0.4659	0.3989	0
25/05/2026	RR88 On 04-February-27	7.78	Put	Bond Future	236.7624	288.5459	0.2368	0.2885	0
25/05/2026	RR88 On 06-May-27			Bond Future	7.2477	7.4492	105.9661	105.8451	0
25/05/2026	RR88 On 06-May-27	7.89	Call	Bond Future	516.5397	435.7543	0.5165	0.4358	0
25/05/2026	RR88 On 06-May-27	7.89	Put	Bond Future	131.6297	171.8543	0.1316	0.1719	0
25/05/2026	RR88 On 05-August-27			Bond Future	6.9756	7.3174	102.6602	102.5366	0
25/05/2026	RR88 On 05-August-27	8.07	Call	Bond Future	444.5402	350.4162	0.4445	0.3504	0
25/05/2026	RR88 On 05-August-27	8.07	Put	Bond Future	49.7502	79.2462	0.0498	0.0792	0
25/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0