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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
14/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	2029 On 06-August-26			Bond Future	150.7431	150.7399	150.7431	150.7399	8,231
14/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6643.1300	6639.9000	6.6431	6.6399	0
14/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2029 On 05-November-26			Bond Future	152.0359	152.0327	152.0359	152.0327	0
14/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4475.9200	4472.7100	4.4759	4.4727	0
14/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2029 On 04-February-27			Bond Future	154.9894	154.9864	154.9894	154.9864	0
14/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	5269.3700	5266.4000	5.2694	5.2664	0
14/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2029 On 06-May-27			Bond Future	156.5271	156.5241	156.5271	156.5241	0
14/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	3207.0500	3204.1400	3.2071	3.2041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2029 On 05-August-27			Bond Future	159.4119	159.4084	159.4119	159.4084	0
14/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2691.9200	2688.4000	2.6919	2.6884	0
14/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2030 On 06-August-26			Bond Future	8.1148	8.1696	99.9151	99.7527	153,542
14/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	63.1000	53.1300	0.0631	0.0531	1,000
14/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2790.6100	2943.0700	2.7906	2.9431	0
14/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	310.9100	273.0900	0.3109	0.2731	1,000
14/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1519.9400	1644.5500	1.5199	1.6446	0
14/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	744.1700	674.7500	0.7442	0.6748	0
14/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	906.7400	999.7500	0.9067	0.9998	1,000
14/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3347.4400	3206.3000	3.3474	3.2063	0
14/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	136.0400	157.3300	0.1360	0.1573	0
14/05/2026	2030 On 05-November-26			Bond Future	8.1669	8.2265	101.7329	101.5675	15
14/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1484.5300	1392.0100	1.4845	1.3920	0
14/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	867.0600	939.8700	0.8671	0.9399	0
14/05/2026	2030 On 04-February-27			Bond Future	8.1993	8.2644	99.6784	99.5101	0
14/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	716.3100	657.7900	0.7163	0.6578	0
14/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1702.9100	1812.6600	1.7029	1.8127	0
14/05/2026	2030 On 06-May-27			Bond Future	8.2360	8.3078	101.6246	101.4530	0
14/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	350.3600	315.9800	0.3504	0.3160	0
14/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2692.9400	2830.0800	2.6929	2.8301	0
14/05/2026	2030 On 05-August-27			Bond Future	8.3522	8.4325	99.4629	99.2879	0
14/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	1001.5500	928.0200	1.0016	0.9280	0
14/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1531.5000	1632.9600	1.5315	1.6330	0
14/05/2026	2031 On 06-August-26			Bond Future	116.5685	116.8150	116.5685	116.8150	3,978
14/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2773.2500	3014.7100	2.7733	3.0147	0
14/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	14.7200	9.7100	0.0147	0.0097	0
14/05/2026	2031 On 05-November-26			Bond Future	118.7169	118.9680	118.7169	118.9680	7,356
14/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7226.9200	7477.9600	7.2269	7.4780	0
14/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
14/05/2026	2031 On 04-February-27			Bond Future	118.5462	118.8024	118.5462	118.8024	0
14/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2527.7300	2751.9200	2.5277	2.7519	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	161.5800	129.5400	0.1616	0.1295	0
14/05/2026	2031 On 06-May-27			Bond Future	120.8864	121.1478	120.8864	121.1478	0
14/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4056.3700	4308.3800	4.0564	4.3084	0
14/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	39.9900	30.6200	0.0400	0.0306	0
14/05/2026	2031 On 05-August-27			Bond Future	120.5808	120.8466	120.5808	120.8466	0
14/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	654.8200	761.3200	0.6548	0.7613	0
14/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1484.0600	1324.7000	1.4841	1.3247	0
14/05/2026	2032 On 06-August-26			Bond Future	8.4050	8.4531	102.3193	102.1081	129,994
14/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	7282.2500	7083.4300	7.2823	7.0834	0
14/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	80.3900	92.7500	0.0804	0.0928	0
14/05/2026	2032 On 05-November-26			Bond Future	8.4598	8.5106	100.0215	99.8065	41,865
14/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	3737.7300	3586.4800	3.7377	3.5865	0
14/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	826.7900	890.5300	0.8268	0.8905	0
14/05/2026	2032 On 04-February-27			Bond Future	8.5022	8.5561	101.9422	101.7232	0
14/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	1964.2400	1859.8500	1.9642	1.8599	0
14/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2054.7100	2169.2300	2.0547	2.1692	0
14/05/2026	2032 On 06-May-27			Bond Future	8.5397	8.5970	99.7710	99.5479	0
14/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	961.5800	899.0800	0.9616	0.8991	0
14/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	3901.3000	4061.9000	3.9013	4.0619	0
14/05/2026	2032 On 05-August-27			Bond Future	8.6221	8.6832	101.5829	101.3554	0
14/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	1911.8500	1811.9100	1.9119	1.8119	0
14/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	2668.3200	2795.9000	2.6683	2.7959	0
14/05/2026	2033 On 06-August-26			Bond Future	147.1602	147.3838	147.1602	147.3838	16,214
14/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	12910.1700	13133.8400	12.9102	13.1338	0
14/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2033 On 05-November-26			Bond Future	148.2846	148.5126	148.2846	148.5126	0
14/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	11024.6000	11252.5600	11.0246	11.2526	0
14/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2033 On 04-February-27			Bond Future	151.1651	151.3977	151.1651	151.3977	0
14/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	8455.1100	8687.6900	8.4551	8.6877	0
14/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2033 On 06-May-27			Bond Future	152.5227	152.7601	152.5227	152.7601	0
14/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	1312.6800	1550.0600	1.3127	1.5501	0

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14/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2033 On 05-August-27			Bond Future	155.3339	155.5751	155.3339	155.5751	0
14/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	2183.8700	2425.0700	2.1839	2.4251	0
14/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2037 On 06-August-26			Bond Future	9.0149	9.0830	96.8296	96.3861	226,416
14/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	6699.9600	6328.2600	6.7000	6.3283	2,541
14/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	423.0800	494.8700	0.4231	0.4949	0
14/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	10354.8000	9939.1900	10.3548	9.9392	0
14/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	140.3300	168.2100	0.1403	0.1682	2,541
14/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	13539.6200	13106.0900	13.5396	13.1061	0
14/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	42.4500	52.4100	0.0425	0.0524	2,541
14/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	15657.2300	15217.6900	15.6572	15.2177	0
14/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	14.5500	18.5000	0.0146	0.0185	0
14/05/2026	2037 On 05-November-26			Bond Future	9.0692	9.1398	98.5913	98.1398	0
14/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	4278.8200	3999.6500	4.2788	3.9997	4,490
14/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	1815.9300	1988.3000	1.8159	1.9883	0
14/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	7904.3600	7542.6900	7.9044	7.5427	0
14/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	830.2700	920.1400	0.8303	0.9201	4,490
14/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	9859.0300	9471.5600	9.8590	9.4716	0
14/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	565.3500	629.4200	0.5654	0.6294	0
14/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	10920.6500	10522.6000	10.9207	10.5226	0
14/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	462.6700	516.1600	0.4627	0.5162	4,490
14/05/2026	2037 On 04-February-27			Bond Future	9.1161	9.1895	96.2261	95.7661	0
14/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1422.6900	1293.0700	1.4227	1.2931	4,490
14/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	5803.0500	6133.4100	5.8031	6.1334	0
14/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	3959.0600	3705.7900	3.9591	3.7058	0
14/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	2749.5400	2956.2500	2.7495	2.9563	4,490
14/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	4757.4700	4478.7700	4.7575	4.4788	0
14/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2321.5500	2502.8300	2.3216	2.5028	0
14/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	6052.2700	5740.3900	6.0523	5.7404	0
14/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1816.0600	1964.1600	1.8161	1.9642	4,490
14/05/2026	2037 On 06-May-27			Bond Future	9.1649	9.2411	98.1050	97.6361	0
14/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	1986.5600	1829.4600	1.9866	1.8295	0
14/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	5687.1100	5998.9300	5.6871	5.9989	0

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14/05/2026	2037 On 05-August-27			Bond Future	9.2427	9.3222	95.6283	95.1505	0
14/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	3323.1400	3106.4700	3.3231	3.1065	0
14/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	4494.6700	4755.8200	4.4947	4.7558	0
14/05/2026	2038 On 06-August-26			Bond Future	161.4661	162.1089	161.4661	162.1089	4,136
14/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	16746.1000	17388.9000	16.7461	17.3889	0
14/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2038 On 05-November-26			Bond Future	164.4418	165.0967	164.4418	165.0967	1,373
14/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18131.8000	18786.6600	18.1318	18.7867	0
14/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2038 On 04-February-27			Bond Future	165.3874	166.0552	165.3874	166.0552	0
14/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	11557.3700	12225.2100	11.5574	12.2252	0
14/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2038 On 06-May-27			Bond Future	168.6521	169.3333	168.6521	169.3333	0
14/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	2552.1200	3233.2600	2.5521	3.2333	0
14/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2038 On 05-August-27			Bond Future	169.4610	170.1543	169.4610	170.1543	0
14/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	330.9600	1024.3200	0.3310	1.0243	0
14/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2040 On 06-August-26			Bond Future	9.2863	9.3800	98.1125	97.4149	80,733
14/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	18691.0500	17997.9600	18.6911	17.9980	0
14/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	12.3700	16.9500	0.0124	0.0170	0
14/05/2026	2040 On 05-November-26			Bond Future	9.3427	9.4396	99.8975	99.1873	1,566
14/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	5860.3100	5385.4600	5.8603	5.3855	2,300
14/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	1803.5900	2039.0100	1.8036	2.0390	0
14/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	9988.3100	9403.3100	9.9883	9.4033	0
14/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	864.2200	989.4900	0.8642	0.9895	2,300
14/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	12177.9200	11558.4800	12.1779	11.5585	0
14/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	605.9600	696.7900	0.6060	0.6968	0
14/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	13348.9900	12714.9600	13.3490	12.7150	0
14/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	499.5000	575.7400	0.4995	0.5757	2,300
14/05/2026	2040 On 04-February-27			Bond Future	9.3929	9.4932	97.3070	96.5832	0
14/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1860.0100	1639.1400	1.8600	1.6391	2,300
14/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	6456.2400	6959.0900	6.4562	6.9591	0

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14/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	5024.5500	4608.4000	5.0246	4.6084	0
14/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	3042.4400	3350.0100	3.0424	3.3500	2,300
14/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	6255.1600	5791.0400	6.2552	5.7910	0
14/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2464.6000	2724.2000	2.4646	2.7242	0
14/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	7455.6100	6953.2000	7.4556	6.9532	0
14/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2038.7300	2260.0400	2.0387	2.2600	2,300
14/05/2026	2040 On 06-May-27			Bond Future	9.4447	9.5485	99.2070	98.4692	0
14/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2457.2600	2202.0400	2.4573	2.2020	0
14/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	6616.2900	7098.8300	6.6163	7.0988	0
14/05/2026	2040 On 05-August-27			Bond Future	9.5220	9.6297	96.4995	95.7479	0
14/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	3990.9200	3647.0400	3.9909	3.6470	0
14/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	5352.1400	5759.8700	5.3521	5.7599	0
14/05/2026	2043 On 06-August-26			Bond Future	125.2991	125.2214	125.2991	125.2214	3,416
14/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14419.9059	14342.2592	14.4199	14.3423	0
14/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.7759	0.8892	0.0008	0.0009	0
14/05/2026	2043 On 05-November-26			Bond Future	127.6084	127.5292	127.6084	127.5292	0
14/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14785.8657	14707.7342	14.7859	14.7077	0
14/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	17.4557	18.5142	0.0175	0.0185	0
14/05/2026	2043 On 04-February-27			Bond Future	127.1697	127.0892	127.1697	127.0892	0
14/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9908.9985	9839.0259	9.9090	9.8390	0
14/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	369.3185	379.8059	0.3693	0.3798	0
14/05/2026	2043 On 06-May-27			Bond Future	129.6802	129.5982	129.6802	129.5982	0
14/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4660.1247	4614.6946	4.6601	4.6147	0
14/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2459.9647	2496.4746	2.4600	2.4965	0
14/05/2026	2043 On 05-August-27			Bond Future	129.0855	129.0017	129.0855	129.0017	0
14/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3613.2659	3576.1969	3.6133	3.5762	0
14/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	4087.7459	4134.4569	4.0877	4.1345	0
14/05/2026	2044 On 06-August-26			Bond Future	9.4129	9.5012	94.6493	93.9355	46,020
14/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	1173.6700	982.0900	1.1737	0.9821	0
14/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	4622.9200	5145.1400	4.6229	5.1451	7,000
14/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	1961.1700	1683.4300	1.9612	1.6834	0
14/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	3299.7200	3735.7800	3.2997	3.7358	7,000
14/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	4279.2700	3833.0700	4.2793	3.8331	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1597.1200	1864.7200	1.5971	1.8647	14,500
14/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	20332.1400	19622.6800	20.3321	19.6227	0
14/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	12.3800	16.7200	0.0124	0.0167	0
14/05/2026	2044 On 05-November-26			Bond Future	9.4664	9.5574	96.3713	95.6446	89,193
14/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	13996.4600	13353.4700	13.9965	13.3535	0
14/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	598.1700	681.9100	0.5982	0.6819	0
14/05/2026	2044 On 04-February-27			Bond Future	9.5142	9.6081	93.8383	93.0978	0
14/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	7562.1400	7065.4200	7.5621	7.0654	0
14/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2492.7200	2736.5200	2.4927	2.7365	0
14/05/2026	2044 On 06-May-27			Bond Future	9.5633	9.6601	95.6705	94.9157	0
14/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	3004.6000	2723.3300	3.0046	2.7233	0
14/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	6915.9400	7389.5000	6.9159	7.3895	0
14/05/2026	2044 On 05-August-27			Bond Future	9.6345	9.7346	93.0241	92.2551	0
14/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	4459.7300	4104.6500	4.4597	4.1047	0
14/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	5982.1500	6396.1000	5.9822	6.3961	0
14/05/2026	2046 On 06-August-26			Bond Future	145.0866	146.9138	145.0866	146.9138	18,596
14/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	22706.5700	24533.7600	22.7066	24.5338	0
14/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2046 On 05-November-26			Bond Future	145.4265	147.2874	145.4265	147.2874	0
14/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	19946.4600	21807.4100	19.9465	21.8074	0
14/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2046 On 04-February-27			Bond Future	148.2518	150.1491	148.2518	150.1491	0
14/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	17161.7900	19059.0600	17.1618	19.0591	0
14/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2046 On 06-May-27			Bond Future	148.7871	150.7223	148.7871	150.7223	0
14/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	1732.3000	0.0000	1.7323	0
14/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	202.8600	0.0000	0.2029	0.0000	0
14/05/2026	2046 On 05-August-27			Bond Future	151.5278	153.4980	151.5278	153.4980	0
14/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	2357.8300	4328.0400	2.3578	4.3280	0
14/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2050 On 06-August-26			Bond Future	146.6129	147.7418	146.6129	147.7418	18,162
14/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	23342.8900	24471.8300	23.3429	24.4718	0
14/05/2026	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
14/05/2026	2050 On 05-November-26			Bond Future	149.3149	150.4646	149.3149	150.4646	0
14/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	25474.8600	26624.6000	25.4749	26.6246	0
14/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2050 On 04-February-27			Bond Future	149.7131	150.8853	149.7131	150.8853	0
14/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	17323.0500	18495.3100	17.3231	18.4953	0
14/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2050 On 06-May-27			Bond Future	152.6683	153.8639	152.6683	153.8639	0
14/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	2208.3400	3403.9300	2.2083	3.4039	0
14/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	2050 On 05-August-27			Bond Future	152.9216	154.1386	152.9216	154.1386	0
14/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	1168.5600	0.0000	1.1686	0
14/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	48.4000	0.0000	0.0484	0.0000	0
14/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	AL37 On 07-May-26			Index Future	1266.3720	1266.3720	1266.3720	1,266.3720	0
14/05/2026	AL37 On 06-August-26			Index Future	1283.9480	1281.5500	1283.9480	1,281.5500	0
14/05/2026	AL37 On 05-November-26			Index Future	1307.5580	1305.1170	1307.5580	1,305.1170	0
14/05/2026	AL37 On 04-February-27			Index Future	1332.6520	1330.1670	1332.6520	1,330.1670	0
14/05/2026	AL37 On 06-May-27			Index Future	1358.6580	1356.1250	1358.6580	1,356.1250	0
14/05/2026	AL37 On 05-August-27			Index Future	1383.1570	1380.5730	1383.1570	1,380.5730	0
14/05/2026	AL7T On 07-May-26			Index Future	1643.8270	1643.8270	1643.8270	1,643.8270	0
14/05/2026	AL7T On 06-August-26			Index Future	1660.2090	1653.8140	1660.2090	1,653.8140	0
14/05/2026	AL7T On 05-November-26			Index Future	1690.7390	1684.2260	1690.7390	1,684.2260	0
14/05/2026	AL7T On 04-February-27			Index Future	1723.1870	1716.5530	1723.1870	1,716.5530	0
14/05/2026	AL7T On 06-May-27			Index Future	1756.8130	1750.0510	1756.8130	1,750.0510	0
14/05/2026	AL7T On 05-August-27			Index Future	1788.4920	1781.6010	1788.4920	1,781.6010	0
14/05/2026	ALBI On 07-May-26			Index Future	1389.1600	1389.1600	1389.1600	1,389.1600	0
14/05/2026	ALBI On 06-August-26			Index Future	1402.2480	1395.7360	1402.2480	1,395.7360	78
14/05/2026	ALBI On 05-November-26			Index Future	1428.0340	1421.4020	1428.0340	1,421.4020	0
14/05/2026	ALBI On 04-February-27			Index Future	1455.4410	1448.6840	1455.4410	1,448.6840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	ALBI On 06-May-27			Index Future	1483.8420	1476.9550	1483.8420	1,476.9550	0
14/05/2026	ALBI On 05-August-27			Index Future	1510.5980	1503.5820	1510.5980	1,503.5820	0
14/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	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
14/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	ES33 On 06-August-26			Bond Future	9.1719	9.2302	94.4659	94.1834	0
14/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12597.2600	12314.7700	12.5973	12.3148	0
14/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES33 On 05-November-26			Bond Future	9.2494	9.3105	92.4140	92.1263	0
14/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7085.5800	6797.9300	7.0856	6.7979	0
14/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES33 On 04-February-27			Bond Future	9.3211	9.3852	94.2098	93.9168	0
14/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1713.2100	1420.1900	1.7132	1.4202	0
14/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES33 On 06-May-27			Bond Future	9.3869	9.4544	92.2735	91.9748	0
14/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2651.7700	2950.5300	2.6518	2.9505	0
14/05/2026	ES33 On 05-August-27			Bond Future	9.4902	9.5613	93.9698	93.6652	0
14/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	950.6600	1255.2600	0.9507	1.2553	0
14/05/2026	ES42 On 06-August-26			Bond Future	9.7078	9.7910	92.8738	92.2604	0
14/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18399.4600	17786.0900	18.3995	17.7861	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES42 On 05-November-26			Bond Future	9.7729	9.8588	90.3215	89.6969	0
14/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12356.6800	11732.1100	12.3567	11.7321	0
14/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES42 On 04-February-27			Bond Future	9.8316	9.9204	92.0771	91.4405	0
14/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3217.1700	2580.5700	3.2172	2.5806	0
14/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES42 On 06-May-27			Bond Future	9.8895	9.9812	89.6302	88.9812	0
14/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4112.1800	4761.1800	4.1122	4.7612	0
14/05/2026	ES42 On 05-August-27			Bond Future	9.9685	10.0634	91.2756	90.6142	0
14/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	906.4500	1567.7900	0.9065	1.5678	0
14/05/2026	GOVI On 07-May-26			GOVI	1362.7530	1362.7530	1362.7530	1,362.7530	0
14/05/2026	GOVI On 06-August-26			GOVI	1375.2600	1368.6490	1375.2600	1,368.6490	729
14/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1862600.0000	1796490.0000	186.2600	179.6490	0
14/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	GOVI On 05-November-26			GOVI	1400.5500	1393.8170	1400.5500	1,393.8170	0
14/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1235500.0000	1168170.0000	123.5500	116.8170	0
14/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	GOVI On 04-February-27			GOVI	1427.4290	1420.5700	1427.4290	1,420.5700	0
14/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	584290.0000	515700.0000	58.4290	51.5700	0
14/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	GOVI On 06-May-27			GOVI	1455.2830	1448.2920	1455.2830	1,448.2920	0
14/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	282830.0000	212920.0000	28.2830	21.2920	0
14/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	GOVI On 05-August-27			GOVI	1481.5250	1474.4020	1481.5250	1,474.4020	0
14/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	165250.0000	94020.0000	16.5250	9.4020	0
14/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/05/2026	I258 On 06-August-26			Bond Future	135.1560	135.1511	135.1560	135.1511	0
14/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	22207.1807	22202.3871	22.2072	22.2024	0
14/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	1.1707	1.2671	0.0012	0.0013	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	I258 On 05-November-26			Bond Future	137.6468	137.6420	137.6468	137.6420	0
14/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	22725.8243	22721.7967	22.7258	22.7218	0
14/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	29.0743	29.7867	0.0291	0.0298	0
14/05/2026	I258 On 04-February-27			Bond Future	137.4031	137.3985	137.4031	137.3985	0
14/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	18784.9777	18783.1454	18.7850	18.7831	0
14/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	281.9277	284.6654	0.2819	0.2847	0
14/05/2026	I258 On 06-May-27			Bond Future	140.1155	140.1110	140.1155	140.1110	0
14/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	8565.7522	8569.8446	8.5658	8.5698	0
14/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3230.2122	3238.8346	3.2302	3.2388	0
14/05/2026	I258 On 05-August-27			Bond Future	139.7134	139.7084	139.7134	139.7084	0
14/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	6584.9325	6589.0943	6.5849	6.5891	0
14/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	5801.5125	5810.6943	5.8015	5.8107	0
14/05/2026	IGOV On 07-May-26			Index Future	444.9900	444.9900	444.9900	444.9900	0
14/05/2026	IGOV On 06-August-26			Index Future	453.3710	455.2910	453.3710	455.2910	255
14/05/2026	IGOV On 05-November-26			Index Future	461.8170	463.7740	461.8170	463.7740	8
14/05/2026	IGOV On 04-February-27			Index Future	470.7870	472.7830	470.7870	472.7830	0
14/05/2026	IGOV On 06-May-27			Index Future	480.0790	482.1140	480.0790	482.1140	0
14/05/2026	IGOV On 05-August-27			Index Future	488.8390	490.9100	488.8390	490.9100	0
14/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/05/2026	R033 On 06-August-26			Bond Future	8.5155	8.5686	111.0481	110.7710	9,292
14/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	8679.4300	8417.0700	8.6794	8.4171	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	85.6400	100.3800	0.0856	0.1004	0
14/05/2026	R033 On 05-November-26			Bond Future	8.5709	8.6268	108.0268	107.7448	0
14/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	4661.8300	4458.2200	4.6618	4.4582	0
14/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	911.8800	990.3200	0.9119	0.9903	0
14/05/2026	R033 On 04-February-27			Bond Future	8.6151	8.6740	110.1013	109.8141	0
14/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2511.5300	2368.7700	2.5115	2.3688	0
14/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2341.1300	2485.6500	2.3411	2.4857	0
14/05/2026	R033 On 06-May-27			Bond Future	8.6548	8.7170	107.2069	106.9141	0
14/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1187.8600	1104.2400	1.1879	1.1042	0
14/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	4674.4200	4883.5900	4.6744	4.8836	0
14/05/2026	R033 On 05-August-27			Bond Future	8.7345	8.8005	109.1530	108.8544	0
14/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	2352.7500	2220.4600	2.3528	2.2205	0
14/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	3238.4900	3404.7300	3.2385	3.4047	0
14/05/2026	R035 On 06-August-26			Bond Future	8.6961	8.7540	105.0341	104.6885	92,587
14/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	166.7800	142.9600	0.1668	0.1430	4,876
14/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	6366.6100	6688.4400	6.3666	6.6884	0
14/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	284.8200	246.2700	0.2848	0.2463	0
14/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	5201.3200	5508.4200	5.2013	5.5084	0
14/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	323.5900	280.4300	0.3236	0.2804	4,876
14/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	4922.3500	5224.8400	4.9224	5.2248	0
14/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	771.6100	683.7600	0.7716	0.6838	1,000
14/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	3241.9700	3499.7700	3.2420	3.4998	0
14/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	869.2600	773.1500	0.8693	0.7732	0
14/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	3031.3100	3280.8500	3.0313	3.2809	4,876
14/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	1851.3200	1688.9500	1.8513	1.6890	350
14/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1768.3100	1951.5900	1.7683	1.9516	0
14/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	2122.7200	1946.0800	2.1227	1.9461	1,000
14/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1562.6200	1731.6300	1.5626	1.7316	0
14/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	3466.2300	3235.3900	3.4662	3.2354	200
14/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	910.8500	1025.6600	0.9109	1.0257	0
14/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	3818.1000	3576.4900	3.8181	3.5765	0
14/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	800.7400	904.7800	0.8007	0.9048	350
14/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	3862.7900	3619.8800	3.8628	3.6199	250
14/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	787.8900	890.6300	0.7879	0.8906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	4643.8600	4380.8700	4.6439	4.3809	0
14/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	597.3100	679.9700	0.5973	0.6800	1,000
14/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	5799.5700	5513.8900	5.7996	5.5139	0
14/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	402.5600	462.5300	0.4026	0.4625	200
14/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	6194.5300	5902.6300	6.1945	5.9026	0
14/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	352.8300	406.5800	0.3528	0.4066	350
14/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	6244.1800	5951.5400	6.2442	5.9515	0
14/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	347.0800	400.0900	0.3471	0.4001	250
14/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	8309.9400	7994.1800	8.3099	7.9942	0
14/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	177.4200	207.3100	0.1774	0.2073	200
14/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	8767.3800	8448.0500	8.7674	8.4481	0
14/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	153.3900	179.7100	0.1534	0.1797	250
14/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	12977.0500	12636.7500	12.9771	12.6368	0
14/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	23.7000	29.0500	0.0237	0.0291	0
14/05/2026	R035 On 05-November-26			Bond Future	8.7502	8.8105	102.4438	102.0920	32,644
14/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	705.2900	635.6300	0.7053	0.6356	600
14/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	5402.6400	5684.8100	5.4026	5.6848	0
14/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1616.3900	1485.9000	1.6164	1.4859	0
14/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	3271.8600	3493.2000	3.2719	3.4932	600
14/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2589.7300	2413.9500	2.5897	2.4140	200
14/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2299.2700	2475.3200	2.2993	2.4753	0
14/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	3187.2500	2989.6300	3.1873	2.9896	0
14/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	1912.9500	2067.1600	1.9130	2.0672	600
14/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4492.3100	4257.7200	4.4923	4.2577	0
14/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1343.5300	1460.7700	1.3435	1.4608	200
14/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	6696.6000	6420.4000	6.6966	6.4204	0
14/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	794.0800	869.7100	0.7941	0.8697	200
14/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	7755.1700	7464.5900	7.7552	7.4646	0
14/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	619.8600	681.1100	0.6199	0.6811	0
14/05/2026	R035 On 04-February-27			Bond Future	8.7962	8.8592	104.4108	104.0524	0
14/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	688.0700	626.4800	0.6881	0.6265	3,000
14/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	7196.1700	7492.9700	7.1962	7.4930	0
14/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1353.5800	1247.1800	1.3536	1.2472	3,000
14/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	4828.0900	5080.0800	4.8281	5.0801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	1837.7800	1705.4500	1.8378	1.7055	1,050
14/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	3953.8300	4179.8900	3.9538	4.1799	0
14/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	3034.7900	2853.5300	3.0348	2.8535	0
14/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2728.4600	2905.5900	2.7285	2.9056	3,000
14/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	3302.2100	3112.1000	3.3022	3.1121	0
14/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2542.8400	2711.1200	2.5428	2.7111	1,050
14/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	3615.0800	3415.3200	3.6151	3.4153	0
14/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2349.2000	2507.8300	2.3492	2.5078	0
14/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	5186.3900	4947.9100	5.1864	4.9479	0
14/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1654.6200	1774.5300	1.6546	1.7745	1,050
14/05/2026	R035 On 06-May-27			Bond Future	8.8336	8.8994	101.9433	101.5780	0
14/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1695.1600	1575.4300	1.6952	1.5754	0
14/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	5011.6400	5257.2300	5.0116	5.2572	0
14/05/2026	R035 On 05-August-27			Bond Future	8.9028	8.9718	103.7954	103.4230	0
14/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	2894.3500	2726.6200	2.8944	2.7266	0
14/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	3889.6500	4094.2900	3.8897	4.0943	0
14/05/2026	R038 On 06-August-26			Bond Future	9.1042	9.1722	116.5044	115.9823	1,900
14/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	18161.9300	17643.9300	18.1619	17.6439	0
14/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	14.4400	18.5700	0.0144	0.0186	0
14/05/2026	R038 On 05-November-26			Bond Future	9.1644	9.2350	113.1414	112.6098	2,570
14/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	11609.4700	11153.7300	11.6095	11.1537	0
14/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	674.0400	749.8600	0.6740	0.7499	0
14/05/2026	R038 On 04-February-27			Bond Future	9.2170	9.2903	115.3141	114.7725	0
14/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	5566.0800	5239.9400	5.5661	5.2399	0
14/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	2777.3300	2992.7600	2.7773	2.9928	0
14/05/2026	R038 On 06-May-27			Bond Future	9.2666	9.3428	112.0801	111.5281	0
14/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2439.7600	2249.8200	2.4398	2.2498	0
14/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	6590.1300	6952.2400	6.5901	6.9522	0
14/05/2026	R038 On 05-August-27			Bond Future	9.3433	9.4227	114.1143	113.5518	0
14/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	3956.3100	3701.1400	3.9563	3.7011	0
14/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	5343.0600	5650.4000	5.3431	5.6504	0
14/05/2026	R053 On 06-August-26			Bond Future	9.2769	9.3699	127.2805	126.1971	69,515
14/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	246.6900	191.1000	0.2467	0.1911	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	15467.3100	16495.1400	15.4673	16.4951	0
14/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	889.2300	714.6400	0.8892	0.7146	0
14/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	9280.4300	10189.2600	9.2804	10.1893	0
14/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	2714.4900	2301.0300	2.7145	2.3010	530
14/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	4818.5000	5488.4600	4.8185	5.4885	530
14/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	6005.4600	5332.3200	6.0055	5.3323	0
14/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	2311.9900	2722.2700	2.3120	2.7223	530
14/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	28191.9700	27116.6700	28.1920	27.1167	0
14/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	22.7100	30.8300	0.0227	0.0308	0
14/05/2026	R053 On 05-November-26			Bond Future	9.3241	9.4199	123.7354	122.6323	4,041
14/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	19829.3100	18853.6800	19.8293	18.8537	0
14/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	869.6400	997.0700	0.8696	0.9971	0
14/05/2026	R053 On 04-February-27			Bond Future	9.3653	9.4639	126.1116	124.9877	0
14/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	10496.3400	9750.0200	10.4963	9.7500	0
14/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	3657.9600	4035.6000	3.6580	4.0356	0
14/05/2026	R053 On 06-May-27			Bond Future	9.4039	9.5053	122.7101	121.5642	0
14/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	4264.0400	3837.4100	4.2640	3.8374	0
14/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	9992.3500	10711.6100	9.9924	10.7116	0
14/05/2026	R053 On 05-August-27			Bond Future	9.4605	9.5651	124.9374	123.7702	0
14/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	6449.7200	5905.9100	6.4497	5.9059	0
14/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	8510.2300	9133.6000	8.5102	9.1336	0
14/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
14/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	51.5900	51.9000	0.0516	0.0519	0
14/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	51.5900	51.9000	0.0516	0.0519	0
14/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
14/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	36.8800	36.9800	0.0369	0.0370	0
14/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	36.8800	36.9800	0.0369	0.0370	0
14/05/2026	R202 On 06-August-26			Bond Future	301.4478	301.4366	301.4478	301.4366	1,025
14/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	22587.8400	22576.6000	22.5878	22.5766	0
14/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R202 On 05-November-26			Bond Future	307.0035	306.9921	307.0035	306.9921	0
14/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	26543.5400	26532.1200	26.5435	26.5321	0
14/05/2026	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
14/05/2026	R202 On 04-February-27			Bond Future	307.4379	307.4269	307.4379	307.4269	0
14/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	12707.8900	12696.8600	12.7079	12.6969	0
14/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R202 On 06-May-27			Bond Future	313.5064	313.4955	313.5064	313.4955	0
14/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	6516.3900	6505.4900	6.5164	6.5055	0
14/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R202 On 05-August-27			Bond Future	313.6253	313.6134	313.6253	313.6134	0
14/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	655.3300	643.3700	0.6553	0.6434	0
14/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R209 On 06-August-26			Bond Future	8.8506	8.9082	85.6486	85.3218	37,360
14/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	13001.5300	12679.0100	13.0015	12.6790	0
14/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	19.4000	23.7000	0.0194	0.0237	0
14/05/2026	R209 On 05-November-26			Bond Future	8.9016	8.9613	84.0558	83.7232	7,212
14/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	8033.4800	7754.2400	8.0335	7.7542	0
14/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	564.7100	618.1400	0.5647	0.6181	0
14/05/2026	R209 On 04-February-27			Bond Future	8.9446	9.0065	85.6698	85.3309	0
14/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	897.6000	823.6100	0.8976	0.8236	3,237
14/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	6111.5600	6376.4600	6.1116	6.3765	0
14/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2866.6100	2698.4800	2.8666	2.6985	0
14/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	2782.0600	2952.8200	2.7821	2.9528	3,237
14/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	3934.3700	3734.6400	3.9344	3.7346	0
14/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2119.6100	2258.7700	2.1196	2.2588	0
14/05/2026	R209 On 06-May-27			Bond Future	8.9843	9.0487	84.1897	83.8443	0
14/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1436.0400	1334.4400	1.4360	1.3344	4,620
14/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	5510.4100	5754.2700	5.5104	5.7543	0
14/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1726.3000	1610.0900	1.7263	1.6101	0
14/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	4891.9900	5121.2400	4.8920	5.1212	0
14/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	4238.7700	4037.0100	4.2388	4.0370	0
14/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2455.8400	2599.5400	2.4558	2.5995	4,620
14/05/2026	R209 On 05-August-27			Bond Future	9.0508	9.1177	85.7193	85.3672	0
14/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	2899.1100	2738.8500	2.8991	2.7389	0
14/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	3858.4400	4050.2500	3.8584	4.0503	0
14/05/2026	R210 On 06-August-26			Bond Future	267.2486	267.2437	267.2486	267.2437	448

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7408.6000	7403.6900	7.4086	7.4037	0
14/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R210 On 05-November-26			Bond Future	268.6358	268.6310	268.6358	268.6310	0
14/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15305.7900	15300.9600	15.3058	15.3010	0
14/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R210 On 04-February-27			Bond Future	273.8546	273.8501	273.8546	273.8501	0
14/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7824.5500	7820.1000	7.8246	7.8201	0
14/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R210 On 06-May-27			Bond Future	275.6358	275.6316	275.6358	275.6316	0
14/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4505.7600	4501.5600	4.5058	4.5016	0
14/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R210 On 05-August-27			Bond Future	280.7143	280.7090	280.7143	280.7090	0
14/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4704.3100	4699.0200	4.7043	4.6990	0
14/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R213 On 06-August-26			Bond Future	8.2630	8.3115	98.4202	98.2449	55,172
14/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	5103.5200	4943.0900	5.1035	4.9431	0
14/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	99.4400	114.2900	0.0994	0.1143	0
14/05/2026	R213 On 05-November-26			Bond Future	8.3203	8.3719	96.6605	96.4821	0
14/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2356.0100	2244.0800	2.3560	2.2441	0
14/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	884.8500	951.3400	0.8849	0.9513	0
14/05/2026	R213 On 04-February-27			Bond Future	8.3645	8.4199	98.5163	98.3347	0
14/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1197.3000	1123.3800	1.1973	1.1234	0
14/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	1937.8300	2045.5900	1.9378	2.0456	0
14/05/2026	R213 On 06-May-27			Bond Future	8.3959	8.4554	96.8856	96.7004	0
14/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	617.3900	572.0200	0.6174	0.5720	0
14/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3264.0100	3403.7900	3.2640	3.4038	0
14/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1268.8700	1193.3700	1.2689	1.1934	2,830
14/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2101.2400	2210.8900	2.1012	2.2109	0
14/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3522.9800	3394.5200	3.5230	3.3945	0
14/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	907.9100	964.6000	0.9079	0.9646	2,830
14/05/2026	R213 On 05-August-27			Bond Future	8.4816	8.5461	98.6468	98.4579	0
14/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1443.0400	1361.2400	1.4430	1.3612	0
14/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	2065.7700	2172.8200	2.0658	2.1728	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	R214 On 06-August-26			Bond Future	9.2967	9.3796	80.8425	80.2950	24,720
14/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	15239.6100	14698.8800	15.2396	14.6989	0
14/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	22.9000	29.7100	0.0229	0.0297	0
14/05/2026	R214 On 05-November-26			Bond Future	9.3512	9.4367	79.0167	78.4592	2,614
14/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	10276.2800	9797.3500	10.2763	9.7974	0
14/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	610.7200	689.2500	0.6107	0.6893	0
14/05/2026	R214 On 04-February-27			Bond Future	9.4004	9.4886	80.5338	79.9658	0
14/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	5439.3700	5079.9000	5.4394	5.0799	0
14/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2297.0600	2505.6000	2.2971	2.5056	0
14/05/2026	R214 On 06-May-27			Bond Future	9.4433	9.5343	78.8059	78.2269	0
14/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2224.4000	2021.6800	2.2244	2.0217	0
14/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	5949.0800	6325.3900	5.9491	6.3254	0
14/05/2026	R214 On 05-August-27			Bond Future	9.5076	9.6015	80.2379	79.6480	0
14/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	3620.9900	3348.7500	3.6210	3.3488	0
14/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	4817.5900	5135.2300	4.8176	5.1352	0
14/05/2026	R248 On 06-August-26			Bond Future	9.3590	9.4521	98.3131	97.5005	253,924
14/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1415.8300	1178.1600	1.4158	1.1782	0
14/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	4655.8700	5230.7100	4.6559	5.2307	1,762
14/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	6471.3600	5873.7100	6.4714	5.8737	0
14/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1097.6900	1312.5500	1.0977	1.3126	1,762
14/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	21480.0000	20673.2800	21.4800	20.6733	0
14/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	16.1600	21.9500	0.0162	0.0220	0
14/05/2026	R248 On 05-November-26			Bond Future	9.4104	9.5063	95.6638	94.8366	37,149
14/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	15083.9700	14351.1000	15.0840	14.3511	0
14/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	644.9200	739.2800	0.6449	0.7393	0
14/05/2026	R248 On 04-February-27			Bond Future	9.4568	9.5555	97.5007	96.6578	0
14/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	8077.3700	7513.7300	8.0774	7.5137	0
14/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	2716.8800	2996.1800	2.7169	2.9962	0
14/05/2026	R248 On 06-May-27			Bond Future	9.4972	9.5988	94.9618	94.1026	260
14/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	3359.0800	3029.8600	3.3591	3.0299	0
14/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	7297.0000	7827.0100	7.2970	7.8270	0
14/05/2026	R248 On 05-August-27			Bond Future	9.5568	9.6615	96.6867	95.8114	0
14/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	4853.8200	4447.5000	4.8538	4.4475	0
14/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	6447.4100	6916.4100	6.4474	6.9164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	R2R9 On 06-August-26			Bond Future	9.2244	9.2923	108.3895	107.8736	4,002
14/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95270.0000	94754.1000	95.2700	94.7541	0
14/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R2R9 On 05-November-26			Bond Future	9.2850	9.3553	105.3829	104.8577	0
14/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94412.8600	93887.6100	94.4129	93.8876	0
14/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R2R9 On 04-February-27			Bond Future	9.3384	9.4113	107.4067	106.8716	0
14/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6057.7900	5706.4600	6.0578	5.7065	0
14/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2103.6500	2287.4300	2.1037	2.2874	0
14/05/2026	R2R9 On 06-May-27			Bond Future	9.3892	9.4648	104.5226	103.9772	0
14/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2475.3400	2286.3600	2.4753	2.2864	0
14/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	6638.2100	6994.6500	6.6382	6.9947	0
14/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2787.1600	2581.8800	2.7872	2.5819	250
14/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6112.9900	6453.1300	6.1130	6.4531	0
14/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	5422.2800	5114.6600	5.4223	5.1147	0
14/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3627.5300	3865.3300	3.6275	3.8653	250
14/05/2026	R2R9 On 05-August-27			Bond Future	9.4651	9.5437	106.4199	105.8641	0
14/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3954.4200	3702.7900	3.9544	3.7028	0
14/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	5425.8800	5730.0400	5.4259	5.7300	0
14/05/2026	R4R2 On 06-August-26			Bond Future	9.3939	9.4823	109.6139	108.8692	10,754
14/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96196.6200	95451.8800	96.1966	95.4519	0
14/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R4R2 On 05-November-26			Bond Future	9.4541	9.5455	106.5036	105.7454	0
14/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95280.9700	94522.7900	95.2810	94.5228	0
14/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/05/2026	R4R2 On 04-February-27			Bond Future	9.5078	9.6022	108.5489	107.7763	0
14/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7211.0400	6691.3700	7.2110	6.6914	0
14/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2270.5800	2523.4700	2.2706	2.5235	0
14/05/2026	R4R2 On 06-May-27			Bond Future	9.5589	9.6565	105.5610	104.7735	0
14/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3045.7900	2764.2200	3.0458	2.7642	0
14/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7729.1600	8235.0400	7.7292	8.2350	0
14/05/2026	R4R2 On 05-August-27			Bond Future	9.6327	9.7338	107.4770	106.6747	0
14/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4628.1300	4259.4700	4.6281	4.2595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	6182.5300	6616.1600	6.1825	6.6162	0
14/05/2026	RR87 On 06-August-26			Bond Future	7.2432	7.2606	100.8776	100.8714	0
14/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	6.4674	6.1455	0.0065	0.0061	0
14/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	258.7874	264.5855	0.2588	0.2646	0
14/05/2026	RR87 On 05-November-26			Bond Future	6.8234	6.8772	102.7127	102.7066	0
14/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.1413	0.1105	0.0001	0.0001	0
14/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	178.3113	184.4405	0.1783	0.1844	0
14/05/2026	RR88 On 06-August-26			Bond Future	7.6720	7.6730	104.2870	104.2859	0
14/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	24.4383	24.9685	0.0244	0.0250	0
14/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1084.2083	1085.8785	1.0842	1.0859	0
14/05/2026	RR88 On 05-November-26			Bond Future	7.7203	7.7214	105.5400	105.5388	0
14/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	48.0933	48.4424	0.0481	0.0484	0
14/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1105.0933	1106.5824	1.1051	1.1066	0
14/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0