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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
15/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	2029 On 06-August-26			Bond Future	150.4163	150.7431	150.4163	150.7431	8,231
15/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6316.3100	6643.1300	6.3163	6.6431	0
15/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2029 On 05-November-26			Bond Future	151.6955	152.0359	151.6955	152.0359	0
15/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4135.5400	4475.9200	4.1355	4.4759	0
15/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2029 On 04-February-27			Bond Future	154.6319	154.9894	154.6319	154.9894	0
15/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	4911.9300	5269.3700	4.9119	5.2694	0
15/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2029 On 06-May-27			Bond Future	156.1617	156.5271	156.1617	156.5271	0
15/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	2841.6600	3207.0500	2.8417	3.2071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2029 On 05-August-27			Bond Future	159.0601	159.4119	159.0601	159.4119	0
15/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2340.0600	2691.9200	2.3401	2.6919	0
15/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2030 On 06-August-26			Bond Future	8.2648	8.1148	99.4716	99.9151	153,292
15/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	37.3700	63.1000	0.0374	0.0631	1,000
15/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	3208.3500	2790.6100	3.2084	2.7906	0
15/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	207.8500	310.9100	0.2079	0.3109	1,000
15/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1860.3500	1519.9400	1.8604	1.5199	0
15/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	545.0700	744.1700	0.5451	0.7442	0
15/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	1151.1100	906.7400	1.1511	0.9067	1,000
15/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	2957.9100	3347.4400	2.9579	3.3474	0
15/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	189.9800	136.0400	0.1900	0.1360	0
15/05/2026	2030 On 05-November-26			Bond Future	8.3318	8.1669	101.2761	101.7329	15
15/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1219.1000	1484.5300	1.2191	1.4845	0
15/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	1058.4100	867.0600	1.0584	0.8671	0
15/05/2026	2030 On 04-February-27			Bond Future	8.3826	8.1993	99.2058	99.6784	0
15/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	552.9200	716.3100	0.5529	0.7163	0
15/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	2012.0700	1702.9100	2.0121	1.7029	0
15/05/2026	2030 On 06-May-27			Bond Future	8.4386	8.2360	101.1418	101.6246	0
15/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	263.4200	350.3600	0.2634	0.3504	0
15/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	3088.7300	2692.9400	3.0887	2.6929	0
15/05/2026	2030 On 05-August-27			Bond Future	8.5721	8.3522	98.9848	99.4629	0
15/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	800.9300	1001.5500	0.8009	1.0016	0
15/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1808.9700	1531.5000	1.8090	1.5315	0
15/05/2026	2031 On 06-August-26			Bond Future	116.5723	116.5685	116.5723	116.5685	4,877
15/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2776.3700	2773.2500	2.7764	2.7733	0
15/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	14.1000	14.7200	0.0141	0.0147	0
15/05/2026	2031 On 05-November-26			Bond Future	118.7146	118.7169	118.7146	118.7169	7,356
15/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7224.6400	7226.9200	7.2246	7.2269	0
15/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
15/05/2026	2031 On 04-February-27			Bond Future	118.5366	118.5462	118.5366	118.5462	0
15/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2518.5500	2527.7300	2.5186	2.5277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	161.9900	161.5800	0.1620	0.1616	0
15/05/2026	2031 On 06-May-27			Bond Future	120.8755	120.8864	120.8755	120.8864	0
15/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4045.6100	4056.3700	4.0456	4.0564	0
15/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	40.1500	39.9900	0.0402	0.0400	0
15/05/2026	2031 On 05-August-27			Bond Future	120.5871	120.5808	120.5871	120.5808	0
15/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	651.0400	654.8200	0.6510	0.6548	0
15/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1473.9900	1484.0600	1.4740	1.4841	0
15/05/2026	2032 On 06-August-26			Bond Future	8.5515	8.4050	101.6774	102.3193	129,994
15/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	6671.5400	7282.2500	6.6715	7.2823	0
15/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	111.5400	80.3900	0.1115	0.0804	0
15/05/2026	2032 On 05-November-26			Bond Future	8.6160	8.4598	99.3627	100.0215	41,865
15/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	3259.4200	3737.7300	3.2594	3.7377	0
15/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	1007.2900	826.7900	1.0073	0.8268	0
15/05/2026	2032 On 04-February-27			Bond Future	8.6696	8.5022	101.2638	101.9422	0
15/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	1634.6600	1964.2400	1.6347	1.9642	0
15/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2403.5300	2054.7100	2.4035	2.0547	0
15/05/2026	2032 On 06-May-27			Bond Future	8.7179	8.5397	99.0784	99.7710	0
15/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	791.3000	961.5800	0.7913	0.9616	0
15/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	4423.5800	3901.3000	4.4236	3.9013	0
15/05/2026	2032 On 05-August-27			Bond Future	8.8086	8.6221	100.8911	101.5829	0
15/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	1616.5000	1911.8500	1.6165	1.9119	0
15/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	3064.8000	2668.3200	3.0648	2.6683	0
15/05/2026	2033 On 06-August-26			Bond Future	146.6186	147.1602	146.6186	147.1602	16,914
15/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	12368.5500	12910.1700	12.3686	12.9102	0
15/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2033 On 05-November-26			Bond Future	147.7256	148.2846	147.7256	148.2846	0
15/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	10465.6400	11024.6000	10.4656	11.0246	0
15/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2033 On 04-February-27			Bond Future	150.5851	151.1651	150.5851	151.1651	0
15/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	7875.0900	8455.1100	7.8751	8.4551	0
15/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2033 On 06-May-27			Bond Future	151.9304	152.5227	151.9304	152.5227	0
15/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	720.3600	1312.6800	0.7204	1.3127	0

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15/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2033 On 05-August-27			Bond Future	154.7504	155.3339	154.7504	155.3339	0
15/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	1600.3500	2183.8700	1.6004	2.1839	0
15/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2037 On 06-August-26			Bond Future	9.1694	9.0149	95.8271	96.8296	227,193
15/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	5852.5500	6699.9600	5.8526	6.7000	2,541
15/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	578.1500	423.0800	0.5782	0.4231	0
15/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	9420.5000	10354.8000	9.4205	10.3548	0
15/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	208.5100	140.3300	0.2085	0.1403	2,541
15/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	12563.7200	13539.6200	12.5637	13.5396	0
15/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	69.0300	42.4500	0.0690	0.0425	2,541
15/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	14665.6000	15657.2300	14.6656	15.6572	0
15/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	25.4000	14.5500	0.0254	0.0146	0
15/05/2026	2037 On 05-November-26			Bond Future	9.2303	9.0692	97.5655	98.5913	0
15/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	3621.7400	4278.8200	3.6217	4.2788	4,490
15/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	2184.6800	1815.9300	2.1847	1.8159	0
15/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	7070.3900	7904.3600	7.0704	7.9044	0
15/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	1022.1300	830.2700	1.0221	0.8303	4,490
15/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	8952.9300	9859.0300	8.9529	9.8590	0
15/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	685.0800	565.3500	0.6851	0.5654	0
15/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	9985.4300	10920.6500	9.9854	10.9207	0
15/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	553.2800	462.6700	0.5533	0.4627	4,490
15/05/2026	2037 On 04-February-27			Bond Future	9.2846	9.1161	95.1738	96.2261	0
15/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1160.8200	1422.6900	1.1608	1.4227	4,490
15/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	6593.4200	5803.0500	6.5934	5.8031	0
15/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	3360.5600	3959.0600	3.3606	3.9591	0
15/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	3203.2800	2749.5400	3.2033	2.7495	4,490
15/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	4097.5900	4757.4700	4.0976	4.7575	0
15/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2713.9100	2321.5500	2.7139	2.3216	0
15/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	5311.4900	6052.2700	5.3115	6.0523	0
15/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	2127.5200	1816.0600	2.1275	1.8161	4,490
15/05/2026	2037 On 06-May-27			Bond Future	9.3402	9.1649	97.0313	98.1050	0
15/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	1665.0400	1986.5600	1.6650	1.9866	0
15/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	6439.2600	5687.1100	6.4393	5.6871	0

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15/05/2026	2037 On 05-August-27			Bond Future	9.4232	9.2427	94.5479	95.6283	0
15/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	2835.3200	3323.1400	2.8353	3.3231	0
15/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	5087.1900	4494.6700	5.0872	4.4947	0
15/05/2026	2038 On 06-August-26			Bond Future	161.1499	161.4661	161.1499	161.4661	4,136
15/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	16429.8700	16746.1000	16.4299	16.7461	0
15/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2038 On 05-November-26			Bond Future	164.1114	164.4418	164.1114	164.4418	1,373
15/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	17801.4000	18131.8000	17.8014	18.1318	0
15/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2038 On 04-February-27			Bond Future	165.0400	165.3874	165.0400	165.3874	0
15/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	11210.0200	11557.3700	11.2100	11.5574	0
15/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2038 On 06-May-27			Bond Future	168.2962	168.6521	168.2962	168.6521	0
15/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	2196.1900	2552.1200	2.1962	2.5521	0
15/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2038 On 05-August-27			Bond Future	169.1221	169.4610	169.1221	169.4610	0
15/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	0.0000	330.9600	0.0000	0.3310	0
15/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	7.9400	0.0000	0.0079	0.0000	0
15/05/2026	2040 On 06-August-26			Bond Future	9.4403	9.2863	96.9696	98.1125	81,033
15/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	17557.4600	18691.0500	17.5575	18.6911	0
15/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	21.6700	12.3700	0.0217	0.0124	0
15/05/2026	2040 On 05-November-26			Bond Future	9.5027	9.3427	98.7287	99.8975	1,566
15/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	5047.3600	5860.3100	5.0474	5.8603	2,300
15/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	2159.5200	1803.5900	2.1595	1.8036	0
15/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	8996.9300	9988.3100	8.9969	9.9883	0
15/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	1041.7200	864.2200	1.0417	0.8642	2,300
15/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	11117.2300	12177.9200	11.1172	12.1779	0
15/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	714.1500	605.9600	0.7142	0.6060	0
15/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	12266.2300	13348.9900	12.2662	13.3490	0
15/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	585.6200	499.5000	0.5856	0.4995	2,300
15/05/2026	2040 On 04-February-27			Bond Future	9.5595	9.3929	96.1088	97.3070	0
15/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1536.1000	1860.0100	1.5361	1.8600	2,300
15/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	7330.4600	6456.2400	7.3305	6.4562	0

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15/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	4301.7000	5024.5500	4.3017	5.0246	0
15/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	3517.7200	3042.4400	3.5177	3.0424	2,300
15/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	5446.4300	6255.1600	5.4464	6.2552	0
15/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2854.0000	2464.6000	2.8540	2.4646	0
15/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	6587.3500	7455.6100	6.5874	7.4556	0
15/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2368.6000	2038.7300	2.3686	2.0387	2,300
15/05/2026	2040 On 06-May-27			Bond Future	9.6172	9.4447	97.9846	99.2070	0
15/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2070.0300	2457.2600	2.0700	2.4573	0
15/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	7451.4500	6616.2900	7.4515	6.6163	0
15/05/2026	2040 On 05-August-27			Bond Future	9.6991	9.5220	95.2679	96.4995	0
15/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	3423.4800	3990.9200	3.4235	3.9909	0
15/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	6016.3200	5352.1400	6.0163	5.3521	0
15/05/2026	2043 On 06-August-26			Bond Future	125.3046	125.2991	125.3046	125.2991	3,416
15/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14425.0582	14419.9059	14.4251	14.4199	0
15/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.4982	0.7759	0.0005	0.0008	0
15/05/2026	2043 On 05-November-26			Bond Future	127.6074	127.6084	127.6074	127.6084	0
15/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14781.6015	14785.8657	14.7816	14.7859	0
15/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	14.2315	17.4557	0.0142	0.0175	0
15/05/2026	2043 On 04-February-27			Bond Future	127.1608	127.1697	127.1608	127.1697	0
15/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9869.1983	9908.9985	9.8692	9.9090	0
15/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	338.3583	369.3185	0.3384	0.3693	0
15/05/2026	2043 On 06-May-27			Bond Future	129.6700	129.6802	129.6700	129.6802	0
15/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4570.8429	4660.1247	4.5708	4.6601	0
15/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2380.8329	2459.9647	2.3808	2.4600	0
15/05/2026	2043 On 05-August-27			Bond Future	129.0941	129.0855	129.0941	129.0855	0
15/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3516.3372	3613.2659	3.5163	3.6133	0
15/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	3982.2572	4087.7459	3.9823	4.0877	0
15/05/2026	2044 On 06-August-26			Bond Future	9.5563	9.4129	93.4941	94.6493	46,020
15/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	865.7100	1173.6700	0.8657	1.1737	0
15/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	5470.1900	4622.9200	5.4702	4.6229	7,000
15/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	1497.8200	1961.1700	1.4978	1.9612	0
15/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	3991.6000	3299.7200	3.9916	3.2997	7,000
15/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	3526.9200	4279.2700	3.5269	4.2793	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	2000.0000	1597.1200	2.0000	1.5971	14,500
15/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	19186.9600	20332.1400	19.1870	20.3321	0
15/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	22.4300	12.3800	0.0224	0.0124	0
15/05/2026	2044 On 05-November-26			Bond Future	9.6148	9.4664	95.1901	96.3713	89,193
15/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	12948.2400	13996.4600	12.9482	13.9965	0
15/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	731.1500	598.1700	0.7312	0.5982	0
15/05/2026	2044 On 04-February-27			Bond Future	9.6682	9.5142	92.6278	93.8383	0
15/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	6701.1800	7562.1400	6.7012	7.5621	0
15/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2842.2600	2492.7200	2.8423	2.4927	0
15/05/2026	2044 On 06-May-27			Bond Future	9.7222	9.5633	94.4356	95.6705	0
15/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	2571.2600	3004.6000	2.5713	3.0046	0
15/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	7717.5300	6915.9400	7.7175	6.9159	0
15/05/2026	2044 On 05-August-27			Bond Future	9.7972	9.6345	91.7792	93.0241	0
15/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	3868.1200	4459.7300	3.8681	4.4597	0
15/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	6635.3900	5982.1500	6.6354	5.9822	0
15/05/2026	2046 On 06-August-26			Bond Future	144.3463	145.0866	144.3463	145.0866	18,596
15/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	21966.3200	22706.5700	21.9663	22.7066	0
15/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2046 On 05-November-26			Bond Future	144.6654	145.4265	144.6654	145.4265	0
15/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	19185.4300	19946.4600	19.1854	19.9465	0
15/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2046 On 04-February-27			Bond Future	147.4660	148.2518	147.4660	148.2518	0
15/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	16376.0000	17161.7900	16.3760	17.1618	0
15/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2046 On 06-May-27			Bond Future	147.9857	148.7871	147.9857	148.7871	0
15/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	1004.2600	202.8600	1.0043	0.2029	0
15/05/2026	2046 On 05-August-27			Bond Future	150.7309	151.5278	150.7309	151.5278	0
15/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	1560.9200	2357.8300	1.5609	2.3578	0
15/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2050 On 06-August-26			Bond Future	146.6194	146.6129	146.6194	146.6129	18,162
15/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	23349.4400	23342.8900	23.3494	23.3429	0
15/05/2026	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
15/05/2026	2050 On 05-November-26			Bond Future	149.3140	149.3149	149.3140	149.3149	0
15/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	25474.0200	25474.8600	25.4740	25.4749	0
15/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2050 On 04-February-27			Bond Future	149.7026	149.7131	149.7026	149.7131	0
15/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	17312.5900	17323.0500	17.3126	17.3231	0
15/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2050 On 06-May-27			Bond Future	152.6561	152.6683	152.6561	152.6683	0
15/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	2196.0600	2208.3400	2.1961	2.2083	0
15/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2050 On 05-August-27			Bond Future	152.9306	152.9216	152.9306	152.9216	0
15/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	39.4200	48.4000	0.0394	0.0484	0
15/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	AL37 On 07-May-26			Index Future	1266.3720	1266.3720	1266.3720	1,266.3720	0
15/05/2026	AL37 On 06-August-26			Index Future	1276.9410	1283.9480	1276.9410	1,283.9480	0
15/05/2026	AL37 On 05-November-26			Index Future	1300.3560	1307.5580	1300.3560	1,307.5580	0
15/05/2026	AL37 On 04-February-27			Index Future	1325.2220	1332.6520	1325.2220	1,332.6520	0
15/05/2026	AL37 On 06-May-27			Index Future	1351.0690	1358.6580	1351.0690	1,358.6580	0
15/05/2026	AL37 On 05-August-27			Index Future	1375.6040	1383.1570	1375.6040	1,383.1570	0
15/05/2026	AL7T On 07-May-26			Index Future	1643.8270	1643.8270	1643.8270	1,643.8270	0
15/05/2026	AL7T On 06-August-26			Index Future	1644.9120	1660.2090	1644.9120	1,660.2090	0
15/05/2026	AL7T On 05-November-26			Index Future	1675.0750	1690.7390	1675.0750	1,690.7390	0
15/05/2026	AL7T On 04-February-27			Index Future	1707.1070	1723.1870	1707.1070	1,723.1870	0
15/05/2026	AL7T On 06-May-27			Index Future	1740.4010	1756.8130	1740.4010	1,756.8130	0
15/05/2026	AL7T On 05-August-27			Index Future	1772.0060	1788.4920	1772.0060	1,788.4920	0
15/05/2026	ALBI On 07-May-26			Index Future	1389.1600	1389.1600	1389.1600	1,389.1600	0
15/05/2026	ALBI On 06-August-26			Index Future	1389.6150	1402.2480	1389.6150	1,402.2480	78
15/05/2026	ALBI On 05-November-26			Index Future	1415.0960	1428.0340	1415.0960	1,428.0340	0
15/05/2026	ALBI On 04-February-27			Index Future	1442.1570	1455.4410	1442.1570	1,455.4410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	ALBI On 06-May-27			Index Future	1470.2840	1483.8420	1470.2840	1,483.8420	0
15/05/2026	ALBI On 05-August-27			Index Future	1496.9840	1510.5980	1496.9840	1,510.5980	0
15/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	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
15/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	ES33 On 06-August-26			Bond Future	9.3275	9.1719	93.7149	94.4659	0
15/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11846.2100	12597.2600	11.8462	12.5973	0
15/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES33 On 05-November-26			Bond Future	9.4135	9.2494	91.6443	92.4140	0
15/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6315.9000	7085.5800	6.3159	7.0856	0
15/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES33 On 04-February-27			Bond Future	9.4949	9.3211	93.4188	94.2098	0
15/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	922.1900	1713.2100	0.9222	1.7132	0
15/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES33 On 06-May-27			Bond Future	9.5699	9.3869	91.4661	92.2735	0
15/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3459.2600	2651.7700	3.4593	2.6518	0
15/05/2026	ES33 On 05-August-27			Bond Future	9.6801	9.4902	93.1597	93.9698	0
15/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1760.7400	950.6600	1.7607	0.9507	0
15/05/2026	ES42 On 06-August-26			Bond Future	9.8564	9.7078	91.7832	92.8738	0
15/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17308.8600	18399.4600	17.3089	18.3995	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES42 On 05-November-26			Bond Future	9.9270	9.7729	89.2061	90.3215	0
15/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11241.2500	12356.6800	11.2413	12.3567	0
15/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES42 On 04-February-27			Bond Future	9.9917	9.8316	90.9337	92.0771	0
15/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2073.8300	3217.1700	2.0738	3.2172	0
15/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES42 On 06-May-27			Bond Future	10.0551	9.8895	88.4634	89.6302	0
15/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5278.9600	4112.1800	5.2790	4.1122	0
15/05/2026	ES42 On 05-August-27			Bond Future	10.1380	9.9685	90.0994	91.2756	0
15/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	2082.6200	906.4500	2.0826	0.9065	0
15/05/2026	GOVI On 07-May-26			GOVI	1362.7530	1362.7530	1362.7530	1,362.7530	0
15/05/2026	GOVI On 06-August-26			GOVI	1362.5790	1375.2600	1362.5790	1,375.2600	730
15/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1735790.0000	1862600.0000	173.5790	186.2600	0
15/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	GOVI On 05-November-26			GOVI	1387.5640	1400.5500	1387.5640	1,400.5500	0
15/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1105640.0000	1235500.0000	110.5640	123.5500	0
15/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	GOVI On 04-February-27			GOVI	1414.0990	1427.4290	1414.0990	1,427.4290	0
15/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	450990.0000	584290.0000	45.0990	58.4290	0
15/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	GOVI On 06-May-27			GOVI	1441.6780	1455.2830	1441.6780	1,455.2830	0
15/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	146780.0000	282830.0000	14.6780	28.2830	0
15/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	GOVI On 05-August-27			GOVI	1467.8590	1481.5250	1467.8590	1,481.5250	0
15/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	28590.0000	165250.0000	2.8590	16.5250	0
15/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/05/2026	I258 On 06-August-26			Bond Future	135.1612	135.1560	135.1612	135.1560	0
15/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	22211.9357	22207.1807	22.2119	22.2072	0
15/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.7057	1.1707	0.0007	0.0012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	I258 On 05-November-26			Bond Future	137.6453	137.6468	137.6453	137.6468	0
15/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	22717.5560	22725.8243	22.7176	22.7258	0
15/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	22.2760	29.0743	0.0223	0.0291	0
15/05/2026	I258 On 04-February-27			Bond Future	137.3930	137.4031	137.3930	137.4031	0
15/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	18734.9405	18784.9777	18.7349	18.7850	0
15/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	241.9305	281.9277	0.2419	0.2819	0
15/05/2026	I258 On 06-May-27			Bond Future	140.1041	140.1155	140.1041	140.1155	0
15/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	8395.7891	8565.7522	8.3958	8.5658	0
15/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3071.7191	3230.2122	3.0717	3.2302	0
15/05/2026	I258 On 05-August-27			Bond Future	139.7218	139.7134	139.7218	139.7134	0
15/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	6398.5897	6584.9325	6.3986	6.5849	0
15/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	5606.7697	5801.5125	5.6068	5.8015	0
15/05/2026	IGOV On 07-May-26			Index Future	444.9900	444.9900	444.9900	444.9900	0
15/05/2026	IGOV On 06-August-26			Index Future	452.4580	453.3710	452.4580	453.3710	256
15/05/2026	IGOV On 05-November-26			Index Future	460.8640	461.8170	460.8640	461.8170	8
15/05/2026	IGOV On 04-February-27			Index Future	469.7840	470.7870	469.7840	470.7870	0
15/05/2026	IGOV On 06-May-27			Index Future	479.0510	480.0790	479.0510	480.0790	0
15/05/2026	IGOV On 05-August-27			Index Future	487.8530	488.8390	487.8530	488.8390	0
15/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/05/2026	R033 On 06-August-26			Bond Future	8.6614	8.5155	110.2892	111.0481	9,292
15/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	7964.1000	8679.4300	7.9641	8.6794	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	129.1700	85.6400	0.1292	0.0856	0
15/05/2026	R033 On 05-November-26			Bond Future	8.7257	8.5709	107.2485	108.0268	0
15/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	4087.1700	4661.8300	4.0872	4.6618	0
15/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	1115.5300	911.8800	1.1155	0.9119	0
15/05/2026	R033 On 04-February-27			Bond Future	8.7798	8.6151	109.3005	110.1013	0
15/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2105.4500	2511.5300	2.1055	2.5115	0
15/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2735.8400	2341.1300	2.7358	2.3411	0
15/05/2026	R033 On 06-May-27			Bond Future	8.8291	8.6548	106.3895	107.2069	0
15/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	985.8000	1187.8600	0.9858	1.1879	0
15/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	5289.7700	4674.4200	5.2898	4.6744	0
15/05/2026	R033 On 05-August-27			Bond Future	8.9158	8.7345	108.3351	109.1530	0
15/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	1999.0900	2352.7500	1.9991	2.3528	0
15/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	3702.6900	3238.4900	3.7027	3.2385	0
15/05/2026	R035 On 06-August-26			Bond Future	8.8410	8.6961	104.1716	105.0341	92,587
15/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	116.7500	166.7800	0.1168	0.1668	4,876
15/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	7179.0500	6366.6100	7.1791	6.3666	0
15/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	202.2100	284.8200	0.2022	0.2848	0
15/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	5981.1800	5201.3200	5.9812	5.2013	0
15/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	232.4100	323.5900	0.2324	0.3236	4,876
15/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	5693.6400	4922.3500	5.6936	4.9224	0
15/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	557.7700	771.6100	0.5578	0.7716	1,000
15/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	3890.6000	3241.9700	3.8906	3.2420	0
15/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	633.6500	869.2600	0.6337	0.8693	0
15/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	3658.1700	3031.3100	3.6582	3.0313	4,876
15/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	1437.5100	1851.3200	1.4375	1.8513	350
15/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	2216.9700	1768.3100	2.2170	1.7683	0
15/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	1671.3900	2122.7200	1.6714	2.1227	1,000
15/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1973.7600	1562.6200	1.9738	1.5626	0
15/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	2877.6000	3466.2300	2.8776	3.4662	200
15/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	1184.6900	910.8500	1.1847	0.9109	0
15/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	3202.2300	3818.1000	3.2022	3.8181	0
15/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	1047.3400	800.7400	1.0473	0.8007	350
15/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	3243.8500	3862.7900	3.2439	3.8628	250
15/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	1031.4200	787.8900	1.0314	0.7879	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	3976.5900	4643.8600	3.9766	4.6439	0
15/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	792.5100	597.3100	0.7925	0.5973	1,000
15/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	5078.8400	5799.5700	5.0788	5.7996	0
15/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	544.3000	402.5600	0.5443	0.4026	200
15/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	5459.3700	6194.5300	5.4594	6.1945	0
15/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	480.1400	352.8300	0.4801	0.3528	350
15/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	5507.2000	6244.1800	5.5072	6.2442	0
15/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	472.5700	347.0800	0.4726	0.3471	250
15/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	7515.1800	8309.9400	7.5152	8.3099	0
15/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	245.1300	177.4200	0.2451	0.1774	200
15/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	7963.8100	8767.3800	7.9638	8.7674	0
15/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	212.2900	153.3900	0.2123	0.1534	250
15/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	12135.0400	12977.0500	12.1350	12.9771	0
15/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	44.1600	23.7000	0.0442	0.0237	0
15/05/2026	R035 On 05-November-26			Bond Future	8.9022	8.7502	101.5603	102.4438	32,644
15/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	552.0500	705.2900	0.5521	0.7053	600
15/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	6132.8800	5402.6400	6.1329	5.4026	0
15/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1291.2800	1616.3900	1.2913	1.6164	0
15/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	3830.2300	3271.8600	3.8302	3.2719	600
15/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2135.9200	2589.7300	2.1359	2.5897	200
15/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2728.9400	2299.2700	2.7289	2.2993	0
15/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	2675.9300	3187.2500	2.6759	3.1873	0
15/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	2285.1100	1912.9500	2.2851	1.9130	600
15/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	3884.2300	4492.3100	3.8842	4.4923	0
15/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1618.9300	1343.5300	1.6189	1.3435	200
15/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	5989.2600	6696.6000	5.9893	6.6966	0
15/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	970.2200	794.0800	0.9702	0.7941	200
15/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	7021.0900	7755.1700	7.0211	7.7552	0
15/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	769.2600	619.8600	0.7693	0.6199	0
15/05/2026	R035 On 04-February-27			Bond Future	8.9563	8.7962	103.5032	104.4108	0
15/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	564.4400	688.0700	0.5644	0.6881	3,000
15/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	7980.0900	7196.1700	7.9801	7.1962	0
15/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1102.0700	1353.5800	1.1021	1.3536	3,000
15/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	5484.1300	4828.0900	5.4841	4.8281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	1509.4400	1837.7800	1.5094	1.8378	1,050
15/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	4533.0400	3953.8300	4.5330	3.9538	0
15/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	2562.1000	3034.7900	2.5621	3.0348	0
15/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	3163.3200	2728.4600	3.1633	2.7285	3,000
15/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	2805.6700	3302.2100	2.8057	3.3022	0
15/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2953.8500	2542.8400	2.9539	2.5428	1,050
15/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	3092.3400	3615.0800	3.0923	3.6151	0
15/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2734.0100	2349.2000	2.7340	2.3492	0
15/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	4563.0800	5186.3900	4.5631	5.1864	0
15/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1938.8600	1654.6200	1.9389	1.6546	1,050
15/05/2026	R035 On 06-May-27			Bond Future	9.0011	8.8336	101.0171	101.9433	0
15/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1432.5200	1695.1600	1.4325	1.6952	0
15/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	5675.2200	5011.6400	5.6752	5.0116	0
15/05/2026	R035 On 05-August-27			Bond Future	9.0756	8.9028	102.8658	103.7954	0
15/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	2477.2500	2894.3500	2.4773	2.8944	0
15/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	4402.0800	3889.6500	4.4021	3.8897	0
15/05/2026	R038 On 06-August-26			Bond Future	9.2587	9.1042	115.3239	116.5044	1,900
15/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	16997.7200	18161.9300	16.9977	18.1619	0
15/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	30.7300	14.4400	0.0307	0.0144	0
15/05/2026	R038 On 05-November-26			Bond Future	9.3256	9.1644	111.9335	113.1414	2,570
15/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	10556.9600	11609.4700	10.5570	11.6095	0
15/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	829.4300	674.0400	0.8294	0.6740	0
15/05/2026	R038 On 04-February-27			Bond Future	9.3855	9.2170	114.0752	115.3141	0
15/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	4793.1700	5566.0800	4.7932	5.5661	0
15/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	3243.3300	2777.3300	3.2433	2.7773	0
15/05/2026	R038 On 06-May-27			Bond Future	9.4419	9.2666	110.8159	112.0801	0
15/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2030.2600	2439.7600	2.0303	2.4398	0
15/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	7444.8200	6590.1300	7.4448	6.5901	0
15/05/2026	R038 On 05-August-27			Bond Future	9.5236	9.3433	112.8422	114.1143	0
15/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	3383.3500	3956.3100	3.3834	3.9563	0
15/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	6042.1700	5343.0600	6.0422	5.3431	0
15/05/2026	R053 On 06-August-26			Bond Future	9.4201	9.2769	125.6202	127.2805	69,515
15/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	180.2200	246.6900	0.1802	0.2467	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	17061.1400	15467.3100	17.0611	15.4673	0
15/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	638.5200	889.2300	0.6385	0.8892	0
15/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	10690.0200	9280.4300	10.6900	9.2804	0
15/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	2056.9000	2714.4900	2.0569	2.7145	530
15/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	5821.2100	4818.5000	5.8212	4.8185	530
15/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	4923.4600	6005.4600	4.9235	6.0055	0
15/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	2890.2900	2311.9900	2.8903	2.3120	530
15/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	26545.1400	28191.9700	26.5451	28.1920	0
15/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	36.1800	22.7100	0.0362	0.0227	0
15/05/2026	R053 On 05-November-26			Bond Future	9.4721	9.3241	122.0384	123.7354	4,041
15/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	18249.2500	19829.3100	18.2493	19.8293	0
15/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	986.6300	869.6400	0.9866	0.8696	0
15/05/2026	R053 On 04-February-27			Bond Future	9.5184	9.3653	124.3735	126.1116	0
15/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	9250.7400	10496.3400	9.2507	10.4963	0
15/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	4150.5100	3657.9600	4.1505	3.6580	0
15/05/2026	R053 On 06-May-27			Bond Future	9.5615	9.4039	120.9369	122.7101	0
15/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	3615.2100	4264.0400	3.6152	4.2640	0
15/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	11116.7700	9992.3500	11.1168	9.9924	0
15/05/2026	R053 On 05-August-27			Bond Future	9.6215	9.4605	123.1484	124.9374	0
15/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	5571.0900	6449.7200	5.5711	6.4497	0
15/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	9420.6400	8510.2300	9.4206	8.5102	0
15/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
15/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	51.2800	51.5900	0.0513	0.0516	0
15/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	51.2800	51.5900	0.0513	0.0516	0
15/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
15/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	36.7700	36.8800	0.0368	0.0369	0
15/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	36.7700	36.8800	0.0368	0.0369	0
15/05/2026	R202 On 06-August-26			Bond Future	301.3612	301.4478	301.3612	301.4478	1,025
15/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	22501.2300	22587.8400	22.5012	22.5878	0
15/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R202 On 05-November-26			Bond Future	306.8995	307.0035	306.8995	307.0035	0
15/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	26439.5300	26543.5400	26.4395	26.5435	0
15/05/2026	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
15/05/2026	R202 On 04-February-27			Bond Future	307.3124	307.4379	307.3124	307.4379	0
15/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	12582.4100	12707.8900	12.5824	12.7079	0
15/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R202 On 06-May-27			Bond Future	313.3755	313.5064	313.3755	313.5064	0
15/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	6385.4600	6516.3900	6.3855	6.5164	0
15/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R202 On 05-August-27			Bond Future	313.5359	313.6253	313.5359	313.6253	0
15/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	565.8900	655.3300	0.5659	0.6553	0
15/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R209 On 06-August-26			Bond Future	9.0051	8.8506	84.7752	85.6486	37,641
15/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	12142.2300	13001.5300	12.1422	13.0015	0
15/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	33.5700	19.4000	0.0336	0.0194	0
15/05/2026	R209 On 05-November-26			Bond Future	9.0626	8.9016	83.1621	84.0558	7,212
15/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	7262.9000	8033.4800	7.2629	8.0335	0
15/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	687.8400	564.7100	0.6878	0.5647	0
15/05/2026	R209 On 04-February-27			Bond Future	9.1128	8.9446	84.7531	85.6698	0
15/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	717.5000	897.6000	0.7175	0.8976	3,237
15/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	6848.1400	6111.5600	6.8481	6.1116	0
15/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2400.0800	2866.6100	2.4001	2.8666	0
15/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	3232.2100	2782.0600	3.2322	2.7821	3,237
15/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	3373.4600	3934.3700	3.3735	3.9344	0
15/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2475.3800	2119.6100	2.4754	2.1196	0
15/05/2026	R209 On 06-May-27			Bond Future	9.1593	8.9843	83.2543	84.1897	0
15/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1206.8800	1436.0400	1.2069	1.4360	4,620
15/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	6216.6500	5510.4100	6.2167	5.5104	0
15/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1438.0600	1726.3000	1.4381	1.7263	0
15/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	5539.1500	4891.9900	5.5392	4.8920	0
15/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	3677.4500	4238.7700	3.6775	4.2388	0
15/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2829.9200	2455.8400	2.8299	2.4558	4,620
15/05/2026	R209 On 05-August-27			Bond Future	9.2307	9.0508	84.7780	85.7193	0
15/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	2472.5800	2899.1100	2.4726	2.8991	0
15/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	4373.1600	3858.4400	4.3732	3.8584	0
15/05/2026	R210 On 06-August-26			Bond Future	266.9190	267.2486	266.9190	267.2486	448

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7078.9600	7408.6000	7.0790	7.4086	0
15/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R210 On 05-November-26			Bond Future	268.2868	268.6358	268.2868	268.6358	0
15/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	14956.8100	15305.7900	14.9568	15.3058	0
15/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R210 On 04-February-27			Bond Future	273.4803	273.8546	273.4803	273.8546	0
15/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7450.2600	7824.5500	7.4503	7.8246	0
15/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R210 On 06-May-27			Bond Future	275.2530	275.6358	275.2530	275.6358	0
15/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4123.0400	4505.7600	4.1230	4.5058	0
15/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R210 On 05-August-27			Bond Future	280.3604	280.7143	280.3604	280.7143	0
15/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4350.3800	4704.3100	4.3504	4.7043	0
15/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R213 On 06-August-26			Bond Future	8.4107	8.2630	97.8871	98.4202	55,951
15/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	4615.1700	5103.5200	4.6152	5.1035	0
15/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	144.2500	99.4400	0.1443	0.0994	0
15/05/2026	R213 On 05-November-26			Bond Future	8.4794	8.3203	96.1126	96.6605	0
15/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	1998.0200	2356.0100	1.9980	2.3560	0
15/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	1074.7500	884.8500	1.0748	0.8849	0
15/05/2026	R213 On 04-February-27			Bond Future	8.5373	8.3645	97.9512	98.5163	0
15/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	964.6700	1197.3000	0.9647	1.1973	0
15/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	2270.3200	1937.8300	2.2703	1.9378	0
15/05/2026	R213 On 06-May-27			Bond Future	8.5819	8.3959	96.3085	96.8856	0
15/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	489.8500	617.3900	0.4899	0.6174	0
15/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3713.5200	3264.0100	3.7135	3.2640	0
15/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1036.8500	1268.8700	1.0369	1.2689	2,830
15/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2446.2700	2101.2400	2.4463	2.1012	0
15/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3117.2800	3522.9800	3.1173	3.5230	0
15/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	1079.2600	907.9100	1.0793	0.9079	2,830
15/05/2026	R213 On 05-August-27			Bond Future	8.6783	8.4816	98.0720	98.6468	0
15/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1192.3100	1443.0400	1.1923	1.4430	0
15/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	2389.7600	2065.7700	2.3898	2.0658	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	R214 On 06-August-26			Bond Future	9.4452	9.2967	79.8665	80.8425	24,720
15/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	14278.6000	15239.6100	14.2786	15.2396	0
15/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	37.9400	22.9000	0.0379	0.0229	0
15/05/2026	R214 On 05-November-26			Bond Future	9.5049	9.3512	78.0188	79.0167	2,614
15/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	9381.6400	10276.2800	9.3816	10.2763	0
15/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	713.9800	610.7200	0.7140	0.6107	0
15/05/2026	R214 On 04-February-27			Bond Future	9.5598	9.4004	79.5113	80.5338	0
15/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	4755.4600	5439.3700	4.7555	5.4394	0
15/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2635.6900	2297.0600	2.6357	2.2971	0
15/05/2026	R214 On 06-May-27			Bond Future	9.6078	9.4433	77.7627	78.8059	0
15/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	1887.8100	2224.4000	1.8878	2.2244	0
15/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	6655.6900	5949.0800	6.6557	5.9491	0
15/05/2026	R214 On 05-August-27			Bond Future	9.6758	9.5076	79.1861	80.2379	0
15/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	3127.3400	3620.9900	3.1273	3.6210	0
15/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	5375.6900	4817.5900	5.3757	4.8176	0
15/05/2026	R248 On 06-August-26			Bond Future	9.5022	9.3590	97.0680	98.3131	254,604
15/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1045.3000	1415.8300	1.0453	1.4158	0
15/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	5530.3800	4655.8700	5.5304	4.6559	1,762
15/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	5518.6800	6471.3600	5.5187	6.4714	0
15/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1390.0500	1097.6900	1.3901	1.0977	1,762
15/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	20245.6600	21480.0000	20.2457	21.4800	0
15/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	26.8600	16.1600	0.0269	0.0162	0
15/05/2026	R248 On 05-November-26			Bond Future	9.5584	9.4104	94.3913	95.6638	37,149
15/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	13923.9300	15083.9700	13.9239	15.0840	0
15/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	757.4100	644.9200	0.7574	0.6449	0
15/05/2026	R248 On 04-February-27			Bond Future	9.6101	9.4568	96.1971	97.5007	0
15/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	7139.0100	8077.3700	7.1390	8.0774	0
15/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	3082.1300	2716.8800	3.0821	2.7169	0
15/05/2026	R248 On 06-May-27			Bond Future	9.6550	9.4972	93.6320	94.9618	260
15/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	2850.1100	3359.0800	2.8501	3.3591	0
15/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	8117.8500	7297.0000	8.1179	7.2970	0
15/05/2026	R248 On 05-August-27			Bond Future	9.7180	9.5568	95.3451	96.6867	0
15/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	4199.9700	4853.8200	4.2000	4.8538	0
15/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	7135.1300	6447.4100	7.1351	6.4474	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	R2R9 On 06-August-26			Bond Future	9.3683	9.2244	107.3010	108.3895	4,201
15/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94181.5100	95270.0000	94.1815	95.2700	0
15/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R2R9 On 05-November-26			Bond Future	9.4348	9.2850	104.2691	105.3829	0
15/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93299.0300	94412.8600	93.2990	94.4129	0
15/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R2R9 On 04-February-27			Bond Future	9.4947	9.3384	106.2642	107.4067	0
15/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5405.9200	6057.7900	5.4059	6.0578	0
15/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2594.2700	2103.6500	2.5943	2.1037	0
15/05/2026	R2R9 On 06-May-27			Bond Future	9.5514	9.3892	103.3569	104.5226	0
15/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2113.6100	2475.3400	2.1136	2.4753	0
15/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7442.2100	6638.2100	7.4422	6.6382	0
15/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2368.6500	2787.1600	2.3687	2.7872	250
15/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6860.2100	6112.9900	6.8602	6.1130	0
15/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4737.3800	5422.2800	4.7374	5.4223	0
15/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	4108.3600	3627.5300	4.1084	3.6275	250
15/05/2026	R2R9 On 05-August-27			Bond Future	9.6316	9.4651	105.2469	106.4199	0
15/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3529.9400	3954.4200	3.5299	3.9544	0
15/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	6174.3600	5425.8800	6.1744	5.4259	0
15/05/2026	R4R2 On 06-August-26			Bond Future	9.5426	9.3939	108.3655	109.6139	10,754
15/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	94948.2100	96196.6200	94.9482	96.1966	0
15/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R4R2 On 05-November-26			Bond Future	9.6085	9.4541	105.2269	106.5036	0
15/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94004.2700	95280.9700	94.0043	95.2810	0
15/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2026	R4R2 On 04-February-27			Bond Future	9.6683	9.5078	107.2403	108.5489	0
15/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6301.9400	7211.0400	6.3019	7.2110	0
15/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2670.0300	2270.5800	2.6700	2.2706	0
15/05/2026	R4R2 On 06-May-27			Bond Future	9.7250	9.5589	104.2260	105.5610	0
15/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2683.0200	3045.7900	2.6830	3.0458	0
15/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8701.4300	7729.1600	8.7014	7.7292	0
15/05/2026	R4R2 On 05-August-27			Bond Future	9.8028	9.6327	106.1318	107.4770	0
15/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4134.9400	4628.1300	4.1349	4.6281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	7034.5900	6182.5300	7.0346	6.1825	0
15/05/2026	RR87 On 06-August-26			Bond Future	7.4049	7.2432	100.8206	100.8776	0
15/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4.4133	6.4674	0.0044	0.0065	0
15/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	313.7433	258.7874	0.3137	0.2588	0
15/05/2026	RR87 On 05-November-26			Bond Future	7.3769	6.8234	102.6494	102.7127	0
15/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.1275	0.1413	0.0001	0.0001	0
15/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	241.6275	178.3113	0.2416	0.1783	0
15/05/2026	RR88 On 06-August-26			Bond Future	7.7654	7.6720	104.1756	104.2870	0
15/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	20.8028	24.4383	0.0208	0.0244	0
15/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1191.9628	1084.2083	1.1920	1.0842	0
15/05/2026	RR88 On 05-November-26			Bond Future	7.8410	7.7203	105.4147	105.5400	0
15/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	39.8417	48.0933	0.0398	0.0481	0
15/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1222.1117	1105.0933	1.2221	1.1051	0
15/05/2026	RR88 On 04-February-27			Bond Future	7.8700	7.8700	103.5750	103.5750	0
15/05/2026	RR88 On 04-February-27	7.78	Call	Bond Future	396.6708	397.4855	0.3967	0.3975	0
15/05/2026	RR88 On 04-February-27	7.78	Put	Bond Future	471.8308	472.6455	0.4718	0.4726	0
15/05/2026	RR88 On 06-May-27			Bond Future	7.8649	7.8649	105.5962	105.5962	0
15/05/2026	RR88 On 06-May-27	7.89	Call	Bond Future	519.2393	519.9574	0.5192	0.5200	0
15/05/2026	RR88 On 06-May-27	7.89	Put	Bond Future	504.2193	504.9374	0.5042	0.5049	0
15/05/2026	RR88 On 05-August-27			Bond Future	8.1867	8.1867	102.2235	102.2235	0
15/05/2026	RR88 On 05-August-27	8.07	Call	Bond Future	534.5055	535.1259	0.5345	0.5351	0
15/05/2026	RR88 On 05-August-27	8.07	Put	Bond Future	576.4255	577.0459	0.5764	0.5770	0
15/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0