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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
20/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	2029 On 06-August-26			Bond Future	150.2698	150.3822	150.2698	150.3822	8,289
20/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6169.8400	6282.2400	6.1698	6.2822	0
20/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2029 On 05-November-26			Bond Future	151.5339	151.6605	151.5339	151.6605	0
20/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	3973.8900	4100.4800	3.9739	4.1005	0
20/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2029 On 04-February-27			Bond Future	154.4659	154.5957	154.4659	154.5957	0
20/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	4745.9000	4875.6500	4.7459	4.8757	0
20/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2029 On 06-May-27			Bond Future	155.9808	156.1247	155.9808	156.1247	0
20/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	2660.7600	2804.7000	2.6608	2.8047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2029 On 05-August-27			Bond Future	158.8783	159.0234	158.8783	159.0234	0
20/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2158.2700	2303.4100	2.1583	2.3034	0
20/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2030 On 06-August-26			Bond Future	8.1902	8.3543	99.6919	99.2080	153,292
20/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	42.7300	22.8900	0.0427	0.0229	1,000
20/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2993.4200	3457.4800	2.9934	3.4575	0
20/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	237.3900	149.3900	0.2374	0.1494	1,000
20/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1669.6000	2065.5000	1.6696	2.0655	0
20/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	610.5000	431.5300	0.6105	0.4315	0
20/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	996.2500	1301.1800	0.9963	1.3012	1,000
20/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3133.3200	2718.6400	3.1333	2.7186	0
20/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	145.1000	214.3200	0.1451	0.2143	0
20/05/2026	2030 On 05-November-26			Bond Future	8.2508	8.4291	101.5002	101.0076	15
20/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1324.6100	1069.2400	1.3246	1.0692	0
20/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	939.8200	1177.0400	0.9398	1.1770	0
20/05/2026	2030 On 04-February-27			Bond Future	8.2942	8.4893	99.4333	98.9319	0
20/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	616.7400	465.6600	0.6167	0.4657	0
20/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1848.3800	2198.7700	1.8484	2.1988	0
20/05/2026	2030 On 06-May-27			Bond Future	8.3413	8.5564	101.3733	100.8623	0
20/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	300.0200	214.9700	0.3000	0.2150	0
20/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2893.8300	3319.7700	2.8938	3.3198	0
20/05/2026	2030 On 05-August-27			Bond Future	8.4627	8.7033	99.2223	98.7009	0
20/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	887.6200	693.1900	0.8876	0.6932	0
20/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1658.2100	1985.1700	1.6582	1.9852	0
20/05/2026	2031 On 06-August-26			Bond Future	116.7173	116.5289	116.7173	116.5289	4,899
20/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2916.0600	2731.9800	2.9161	2.7320	0
20/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	8.7600	13.1300	0.0088	0.0131	0
20/05/2026	2031 On 05-November-26			Bond Future	118.8622	118.6704	118.8622	118.6704	7,356
20/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7372.1600	7180.3800	7.3722	7.1804	0
20/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
20/05/2026	2031 On 04-February-27			Bond Future	118.6681	118.4913	118.6681	118.4913	0
20/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2627.9600	2475.9400	2.6280	2.4759	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	139.8800	164.6300	0.1399	0.1646	0
20/05/2026	2031 On 06-May-27			Bond Future	121.0092	120.8291	121.0092	120.8291	0
20/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4172.7400	4000.0400	4.1727	4.0000	0
20/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	33.5900	40.9000	0.0336	0.0409	0
20/05/2026	2031 On 05-August-27			Bond Future	120.7057	120.5409	120.7057	120.5409	0
20/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	691.3400	629.5500	0.6913	0.6296	0
20/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1395.6100	1498.6900	1.3956	1.4987	0
20/05/2026	2032 On 06-August-26			Bond Future	8.4900	8.6551	101.9463	101.2268	130,036
20/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	6912.0300	6235.9500	6.9120	6.2360	0
20/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	83.1200	126.5500	0.0831	0.1266	0
20/05/2026	2032 On 05-November-26			Bond Future	8.5510	8.7256	99.6364	98.9039	41,865
20/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	3426.1200	2930.7100	3.4261	2.9307	0
20/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	900.3000	1137.3700	0.9003	1.1374	0
20/05/2026	2032 On 04-February-27			Bond Future	8.6009	8.7860	101.5418	100.7958	0
20/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	1743.6300	1418.7700	1.7436	1.4188	0
20/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2234.4500	2655.5700	2.2345	2.6556	0
20/05/2026	2032 On 06-May-27			Bond Future	8.6449	8.8416	99.3614	98.6012	0
20/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	854.1600	666.6100	0.8542	0.6666	0
20/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	4203.4300	4776.1400	4.2034	4.7761	0
20/05/2026	2032 On 05-August-27			Bond Future	8.7302	8.9403	101.1810	100.4058	0
20/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	1725.8600	1415.8800	1.7259	1.4159	0
20/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	2884.2900	3349.5200	2.8843	3.3495	0
20/05/2026	2033 On 06-August-26			Bond Future	146.1920	146.4930	146.1920	146.4930	19,079
20/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	11941.9700	12242.9600	11.9420	12.2430	0
20/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2033 On 05-November-26			Bond Future	147.2776	147.5975	147.2776	147.5975	0
20/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	10017.6400	10337.4500	10.0176	10.3375	0
20/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2033 On 04-February-27			Bond Future	150.1273	150.4540	150.1273	150.4540	0
20/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	7417.2500	7743.9600	7.4173	7.7440	0
20/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2033 On 06-May-27			Bond Future	151.4515	151.7966	151.4515	151.7966	0
20/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	241.4500	586.6300	0.2415	0.5866	0

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20/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2033 On 05-August-27			Bond Future	154.2649	154.6151	154.2649	154.6151	0
20/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	1114.9400	1465.1400	1.1149	1.4651	0
20/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2037 On 06-August-26			Bond Future	9.1240	9.2972	96.1200	95.0089	227,194
20/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	6051.6900	5150.3500	6.0517	5.1504	2,541
20/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	484.4700	694.1800	0.4845	0.6942	0
20/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	9669.4300	8640.7100	9.6694	8.6407	0
20/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	164.6200	246.9500	0.1646	0.2470	2,541
20/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	12838.4200	11757.3500	12.8384	11.7574	0
20/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	50.9100	80.8900	0.0509	0.0809	2,541
20/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	14950.5800	13851.6100	14.9506	13.8516	0
20/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	17.5600	29.6400	0.0176	0.0296	0
20/05/2026	2037 On 05-November-26			Bond Future	9.1833	9.3629	97.8634	96.7323	0
20/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	3761.1300	3113.0200	3.7611	3.1130	4,490
20/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	2026.1400	2509.1100	2.0261	2.5091	0
20/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	7273.7600	6396.3400	7.2738	6.3963	0
20/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	927.5700	1181.2300	0.9276	1.1812	4,490
20/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	9180.3400	8227.5600	9.1803	8.2276	0
20/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	614.5600	792.8600	0.6146	0.7929	0
20/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	10223.3800	9239.3100	10.2234	9.2393	0
20/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	493.3000	640.3100	0.4933	0.6403	4,490
20/05/2026	2037 On 04-February-27			Bond Future	9.2359	9.4225	95.4766	94.3244	0
20/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1217.0400	937.8500	1.2170	0.9379	4,490
20/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	6346.8700	7219.8900	6.3469	7.2199	0
20/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	3490.5900	2907.5800	3.4906	2.9076	0
20/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	3030.5400	3599.7400	3.0305	3.5997	4,490
20/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	4244.8600	3594.0900	4.2449	3.5941	0
20/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2558.4100	3059.8500	2.5584	3.0599	0
20/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	5482.4000	4741.1800	5.4824	4.7412	0
20/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1995.6600	2406.6500	1.9957	2.4067	4,490
20/05/2026	2037 On 06-May-27			Bond Future	9.2896	9.4836	97.3395	96.1651	0
20/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	1740.9600	1393.8000	1.7410	1.3938	0
20/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	6206.9700	7034.2600	6.2070	7.0343	0

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20/05/2026	2037 On 05-August-27			Bond Future	9.3702	9.5725	94.8635	93.6665	0
20/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	2951.1100	2457.9400	2.9511	2.4579	0
20/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	4887.4100	5591.2200	4.8874	5.5912	0
20/05/2026	2038 On 06-August-26			Bond Future	161.4880	160.5186	161.4880	160.5186	4,136
20/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	16768.0400	15798.5900	16.7680	15.7986	0
20/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2038 On 05-November-26			Bond Future	164.4557	163.4686	164.4557	163.4686	1,373
20/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18145.6800	17158.6300	18.1457	17.1586	0
20/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2038 On 04-February-27			Bond Future	165.3733	164.3845	165.3733	164.3845	0
20/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	11543.3000	10554.4800	11.5433	10.5545	0
20/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2038 On 06-May-27			Bond Future	168.6354	167.6275	168.6354	167.6275	0
20/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	2535.3800	1527.4900	2.5354	1.5275	0
20/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2038 On 05-August-27			Bond Future	169.4526	168.4421	169.4526	168.4421	0
20/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	322.6400	0.0000	0.3226	0.0000	0
20/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	687.9000	0.0000	0.6879	0
20/05/2026	2040 On 06-August-26			Bond Future	9.4311	9.6348	97.0374	95.5539	81,033
20/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	17619.9000	16149.9700	17.6199	16.1500	0
20/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	16.3200	29.8800	0.0163	0.0299	0
20/05/2026	2040 On 05-November-26			Bond Future	9.4932	9.7038	98.7976	97.2873	1,566
20/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	5045.7300	4119.3500	5.0457	4.1194	2,300
20/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	2088.9500	2672.8800	2.0890	2.6729	0
20/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	9015.6400	7818.7300	9.0156	7.8187	0
20/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	991.4900	1304.8900	0.9915	1.3049	2,300
20/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	11145.7900	9859.4800	11.1458	9.8595	0
20/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	673.7700	897.7700	0.6738	0.8978	0
20/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	12299.4500	10976.0200	12.2995	10.9760	0
20/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	549.9000	736.7800	0.5499	0.7368	2,300
20/05/2026	2040 On 04-February-27			Bond Future	9.5497	9.7677	96.1782	94.6395	0
20/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1526.5300	1136.8700	1.5265	1.1369	2,300
20/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	7251.5300	8400.5400	7.2515	8.4005	0

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20/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	4303.3200	3505.0600	4.3033	3.5051	0
20/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	3449.9800	4190.3900	3.4500	4.1904	2,300
20/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	5452.9100	4543.6200	5.4529	4.5436	0
20/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2791.1200	3420.5000	2.7911	3.4205	0
20/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	6598.4600	5598.8500	6.5985	5.5989	0
20/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2310.3500	2849.4100	2.3104	2.8494	2,300
20/05/2026	2040 On 06-May-27			Bond Future	9.6072	9.8329	98.0549	96.4864	0
20/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2066.6900	1603.1500	2.0667	1.6032	0
20/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	7377.8300	8482.7200	7.3778	8.4827	0
20/05/2026	2040 On 05-August-27			Bond Future	9.6885	9.9228	95.3411	93.7429	0
20/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	3430.1900	2781.6300	3.4302	2.7816	0
20/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	5949.8400	6899.4500	5.9498	6.8995	0
20/05/2026	2043 On 06-August-26			Bond Future	125.3050	125.3142	125.3050	125.3142	3,416
20/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14425.3416	14434.5696	14.4253	14.4346	0
20/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.3216	0.3496	0.0003	0.0003	0
20/05/2026	2043 On 05-November-26			Bond Future	127.6077	127.6171	127.6077	127.6171	0
20/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14780.2493	14789.8755	14.7802	14.7899	0
20/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	12.5593	12.8255	0.0126	0.0128	0
20/05/2026	2043 On 04-February-27			Bond Future	127.1391	127.1707	127.1391	127.1707	0
20/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9837.4883	9868.6064	9.8375	9.8686	0
20/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	328.4083	327.9164	0.3284	0.3279	0
20/05/2026	2043 On 06-May-27			Bond Future	129.6473	129.6798	129.6473	129.6798	0
20/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4533.9603	4558.5329	4.5340	4.5585	0
20/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2366.6803	2358.7829	2.3667	2.3588	0
20/05/2026	2043 On 05-August-27			Bond Future	129.0501	129.1050	129.0501	129.1050	0
20/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3473.6772	3504.9809	3.4737	3.5050	0
20/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	3983.5472	3959.9709	3.9835	3.9600	0
20/05/2026	2044 On 06-August-26			Bond Future	9.5679	9.7709	93.4014	91.8045	46,020
20/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	785.1100	484.7600	0.7851	0.4848	0
20/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	5482.2600	6778.8500	5.4823	6.7789	7,000
20/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	1392.9000	920.4900	1.3929	0.9205	0
20/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	3979.3500	5103.8800	3.9794	5.1039	7,000
20/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	3390.7700	2524.7700	3.3908	2.5248	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1956.5200	2687.4600	1.9565	2.6875	14,500
20/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	19089.7200	17507.2100	19.0897	17.5072	0
20/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	17.8600	32.2900	0.0179	0.0323	0
20/05/2026	2044 On 05-November-26			Bond Future	9.6268	9.8361	95.0956	93.4698	89,193
20/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	12831.1800	11429.8700	12.8312	11.4299	0
20/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	708.6100	933.1100	0.7086	0.9331	0
20/05/2026	2044 On 04-February-27			Bond Future	9.6807	9.8967	92.5307	90.8742	0
20/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	6597.2000	5566.5800	6.5972	5.5666	0
20/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2835.3700	3461.2500	2.8354	3.4613	0
20/05/2026	2044 On 06-May-27			Bond Future	9.7351	9.9581	94.3362	92.6477	0
20/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	2506.3200	1967.9200	2.5063	1.9679	0
20/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	7751.9900	8902.1000	7.7520	8.9021	0
20/05/2026	2044 On 05-August-27			Bond Future	9.8103	10.0410	91.6795	89.9591	0
20/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	3796.1800	3093.6300	3.7962	3.0936	0
20/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	6663.1600	7681.0500	6.6632	7.6811	0
20/05/2026	2046 On 06-August-26			Bond Future	144.5877	143.9336	144.5877	143.9336	18,596
20/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	22207.6700	21553.6300	22.2077	21.5536	0
20/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2046 On 05-November-26			Bond Future	144.8919	144.2446	144.8919	144.2446	0
20/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	19411.8700	18764.6400	19.4119	18.7646	0
20/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2046 On 04-February-27			Bond Future	147.6955	147.0365	147.6955	147.0365	0
20/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	16605.4600	15946.4700	16.6055	15.9465	0
20/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2046 On 06-May-27			Bond Future	148.2018	147.5479	148.2018	147.5479	0
20/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	788.1800	1442.1500	0.7882	1.4422	0
20/05/2026	2046 On 05-August-27			Bond Future	150.9533	150.2858	150.9533	150.2858	0
20/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	1783.3100	1115.8300	1.7833	1.1158	0
20/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2050 On 06-August-26			Bond Future	146.3989	145.3842	146.3989	145.3842	18,177
20/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	23128.8500	22114.1500	23.1289	22.1142	0
20/05/2026	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
20/05/2026	2050 On 05-November-26			Bond Future	149.0892	148.0557	149.0892	148.0557	0
20/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	25249.2400	24215.7400	25.2492	24.2157	0
20/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2050 On 04-February-27			Bond Future	149.4534	148.4196	149.4534	148.4196	0
20/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	17063.4200	16029.6300	17.0634	16.0296	0
20/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2050 On 06-May-27			Bond Future	152.4014	151.3477	152.4014	151.3477	0
20/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	1941.4300	887.7100	1.9414	0.8877	0
20/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2050 On 05-August-27			Bond Future	152.6536	151.5990	152.6536	151.5990	0
20/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	316.3600	1370.9700	0.3164	1.3710	0
20/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	AL37 On 07-May-26			Index Future	1266.3720	1266.3720	1266.3720	1,266.3720	0
20/05/2026	AL37 On 06-August-26			Index Future	1280.0760	1272.4150	1280.0760	1,272.4150	0
20/05/2026	AL37 On 05-November-26			Index Future	1303.5470	1295.7460	1303.5470	1,295.7460	0
20/05/2026	AL37 On 04-February-27			Index Future	1328.4630	1320.5150	1328.4630	1,320.5150	0
20/05/2026	AL37 On 06-May-27			Index Future	1354.3670	1346.2650	1354.3670	1,346.2650	0
20/05/2026	AL37 On 05-August-27			Index Future	1378.9830	1370.7300	1378.9830	1,370.7300	0
20/05/2026	AL7T On 07-May-26			Index Future	1643.8270	1643.8270	1643.8270	1,643.8270	0
20/05/2026	AL7T On 06-August-26			Index Future	1649.9170	1632.1540	1649.9170	1,632.1540	0
20/05/2026	AL7T On 05-November-26			Index Future	1680.1700	1662.0810	1680.1700	1,662.0810	0
20/05/2026	AL7T On 04-February-27			Index Future	1712.2850	1693.8540	1712.2850	1,693.8540	0
20/05/2026	AL7T On 06-May-27			Index Future	1745.6730	1726.8840	1745.6730	1,726.8840	0
20/05/2026	AL7T On 05-August-27			Index Future	1777.4010	1758.2640	1777.4010	1,758.2640	0
20/05/2026	ALBI On 07-May-26			Index Future	1389.1600	1389.1600	1389.1600	1,389.1600	0
20/05/2026	ALBI On 06-August-26			Index Future	1391.4540	1375.8050	1391.4540	1,375.8050	76
20/05/2026	ALBI On 05-November-26			Index Future	1416.9670	1401.0320	1416.9670	1,401.0320	0
20/05/2026	ALBI On 04-February-27			Index Future	1444.0520	1427.8140	1444.0520	1,427.8140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	ALBI On 06-May-27			Index Future	1472.2100	1455.6560	1472.2100	1,455.6560	0
20/05/2026	ALBI On 05-August-27			Index Future	1498.9670	1482.1080	1498.9670	1,482.1080	0
20/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	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
20/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	ES33 On 06-August-26			Bond Future	9.2707	9.4559	93.9882	93.1008	0
20/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12119.5500	11232.1100	12.1196	11.2321	0
20/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES33 On 05-November-26			Bond Future	9.3540	9.5482	91.9225	91.0188	0
20/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6594.1500	5690.4500	6.5942	5.6905	0
20/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES33 On 04-February-27			Bond Future	9.4325	9.6365	93.7017	92.7810	0
20/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1205.1200	284.4000	1.2051	0.2844	0
20/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES33 On 06-May-27			Bond Future	9.5043	9.7187	91.7542	90.8155	0
20/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3171.1300	4109.7800	3.1711	4.1098	0
20/05/2026	ES33 On 05-August-27			Bond Future	9.6107	9.8368	93.4547	92.4977	0
20/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1465.7000	2422.7500	1.4657	2.4228	0
20/05/2026	ES42 On 06-August-26			Bond Future	9.8472	10.0504	91.8501	90.3878	0
20/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17375.7600	15913.4600	17.3758	15.9135	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES42 On 05-November-26			Bond Future	9.9175	10.1276	89.2741	87.7850	0
20/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11309.2600	9820.1700	11.3093	9.8202	0
20/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES42 On 04-February-27			Bond Future	9.9820	10.1990	91.0023	89.4849	0
20/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2142.4200	624.9900	2.1424	0.6250	0
20/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES42 On 06-May-27			Bond Future	10.0451	10.2695	88.5331	86.9859	0
20/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5209.2900	6756.5000	5.2093	6.7565	0
20/05/2026	ES42 On 05-August-27			Bond Future	10.1275	10.3598	90.1719	88.5950	0
20/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	2010.1100	3587.0200	2.0101	3.5870	0
20/05/2026	GOVI On 07-May-26			GOVI	1362.7530	1362.7530	1362.7530	1,362.7530	0
20/05/2026	GOVI On 06-August-26			GOVI	1364.3210	1348.5430	1364.3210	1,348.5430	729
20/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1753210.0000	1595430.0000	175.3210	159.5430	0
20/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	GOVI On 05-November-26			GOVI	1389.3370	1373.2700	1389.3370	1,373.2700	0
20/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1123370.0000	962700.0000	112.3370	96.2700	0
20/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	GOVI On 04-February-27			GOVI	1415.8930	1399.5220	1415.8930	1,399.5220	0
20/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	468930.0000	305220.0000	46.8930	30.5220	0
20/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	GOVI On 06-May-27			GOVI	1443.5020	1426.8120	1443.5020	1,426.8120	0
20/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	165020.0000	0.0000	16.5020	0.0000	0
20/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	1880.0000	0.0000	0.1880	0
20/05/2026	GOVI On 05-August-27			GOVI	1469.7380	1452.7400	1469.7380	1,452.7400	0
20/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	47380.0000	0.0000	4.7380	0.0000	0
20/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	122600.0000	0.0000	12.2600	0
20/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/05/2026	I258 On 06-August-26			Bond Future	133.3161	135.1706	133.3161	135.1706	0
20/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	20367.3561	22221.0751	20.3674	22.2211	0
20/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	1.2361	0.4951	0.0012	0.0005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	I258 On 05-November-26			Bond Future	135.7661	137.6548	135.7661	137.6548	0
20/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	20850.5421	22724.9081	20.8505	22.7249	0
20/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	34.4321	20.1181	0.0344	0.0201	0
20/05/2026	I258 On 04-February-27			Bond Future	135.4553	137.4024	135.4553	137.4024	0
20/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	16889.8833	18735.0390	16.8899	18.7350	0
20/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	334.6233	232.6190	0.3346	0.2326	0
20/05/2026	I258 On 06-May-27			Bond Future	138.1274	140.1135	138.1274	140.1135	0
20/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	7082.8785	8374.5044	7.0829	8.3745	0
20/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3735.4585	3041.0444	3.7355	3.0410	0
20/05/2026	I258 On 05-August-27			Bond Future	137.6879	139.7327	137.6879	139.7327	0
20/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	5316.8989	6377.6971	5.3169	6.3777	0
20/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	6559.0289	5574.9571	6.5590	5.5750	0
20/05/2026	IGOV On 07-May-26			Index Future	444.9900	444.9900	444.9900	444.9900	0
20/05/2026	IGOV On 06-August-26			Index Future	452.3080	451.0410	452.3080	451.0410	250
20/05/2026	IGOV On 05-November-26			Index Future	460.7100	459.4200	460.7100	459.4200	8
20/05/2026	IGOV On 04-February-27			Index Future	469.6240	468.3090	469.6240	468.3090	0
20/05/2026	IGOV On 06-May-27			Index Future	478.8860	477.5460	478.8860	477.5460	0
20/05/2026	IGOV On 05-August-27			Index Future	487.6930	486.3270	487.6930	486.3270	0
20/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/05/2026	R033 On 06-August-26			Bond Future	8.6001	8.7645	110.6071	109.7569	9,292
20/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	8249.0000	7448.9300	8.2490	7.4489	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	96.2200	146.2700	0.0962	0.1463	0
20/05/2026	R033 On 05-November-26			Bond Future	8.6612	8.8343	107.5720	106.7065	0
20/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	4290.3300	3689.0000	4.2903	3.6890	0
20/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	995.2000	1259.3500	0.9952	1.2594	0
20/05/2026	R033 On 04-February-27			Bond Future	8.7120	8.8945	109.6293	108.7478	0
20/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2240.4900	1838.2800	2.2405	1.8383	0
20/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2542.1500	3021.3800	2.5422	3.0214	0
20/05/2026	R033 On 06-May-27			Bond Future	8.7575	8.9503	106.7241	105.8258	0
20/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1061.6500	834.4700	1.0617	0.8345	0
20/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	5031.0000	5702.1700	5.0310	5.7022	0
20/05/2026	R033 On 05-August-27			Bond Future	8.8396	9.0441	108.6777	107.7617	0
20/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	2129.4600	1758.4800	2.1295	1.7585	0
20/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	3490.4900	4035.4300	3.4905	4.0354	0
20/05/2026	R035 On 06-August-26			Bond Future	8.7856	8.9694	104.4999	103.4146	92,622
20/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	120.9100	67.4000	0.1209	0.0674	4,876
20/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	6854.9100	7886.7200	6.8549	7.8867	0
20/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	212.3600	122.9500	0.2124	0.1230	0
20/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	5663.0300	6658.9400	5.6630	6.6589	0
20/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	244.7400	143.3200	0.2447	0.1433	4,876
20/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	5377.6700	6361.5700	5.3777	6.3616	0
20/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	594.9200	377.2800	0.5949	0.3773	1,000
20/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	3599.4500	4467.1300	3.5995	4.4671	0
20/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	676.1900	435.0800	0.6762	0.4351	0
20/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	3372.4100	4216.6200	3.3724	4.2166	4,876
20/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	1531.8100	1088.1800	1.5318	1.0882	350
20/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1982.9700	2624.6600	1.9830	2.6247	0
20/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	1778.7400	1288.3600	1.7787	1.2884	1,000
20/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1752.8100	2347.7500	1.7528	2.3478	0
20/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	3040.5000	2364.9900	3.0405	2.3650	200
20/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	1019.2900	1429.1000	1.0193	1.4291	0
20/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	3377.4400	2663.8600	3.3774	2.6639	0
20/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	894.2500	1265.9900	0.8943	1.2660	350
20/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	3420.5600	2702.4200	3.4206	2.7024	250
20/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	879.8300	1247.0100	0.8798	1.2470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	4177.4800	3387.7700	4.1775	3.3878	0
20/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	665.1000	960.7100	0.6651	0.9607	1,000
20/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	5309.1700	4437.9000	5.3092	4.4379	0
20/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	446.3300	660.3800	0.4463	0.6604	200
20/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	5698.2300	4804.5100	5.6982	4.8045	0
20/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	390.7000	582.3000	0.3907	0.5823	350
20/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	5747.0900	4850.6900	5.7471	4.8507	0
20/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	384.1600	573.0800	0.3842	0.5731	250
20/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	7789.7200	6808.6800	7.7897	6.8087	0
20/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	191.3700	295.6500	0.1914	0.2957	200
20/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	8244.0900	7250.0100	8.2441	7.2500	0
20/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	164.2700	255.5100	0.1643	0.2555	250
20/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	12450.0700	11386.0700	12.4501	11.3861	0
20/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	30.8900	52.2100	0.0309	0.0522	0
20/05/2026	R035 On 05-November-26			Bond Future	8.8445	9.0362	101.8944	100.7895	32,844
20/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	591.9500	410.5700	0.5920	0.4106	600
20/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	5838.6800	6762.1900	5.8387	6.7622	0
20/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1377.9100	1022.1200	1.3779	1.0221	0
20/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	3582.7600	4331.8600	3.5828	4.3319	600
20/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2262.5500	1763.7300	2.2626	1.7637	200
20/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2521.4700	3127.5400	2.5215	3.1275	0
20/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	2823.3600	2252.4300	2.8234	2.2524	0
20/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	2098.4400	2632.4000	2.0984	2.6324	600
20/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4069.2200	3372.5300	4.0692	3.3725	0
20/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1469.8200	1878.0200	1.4698	1.8780	200
20/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	6220.1400	5378.7200	6.2201	5.3787	0
20/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	867.0000	1130.4700	0.8670	1.1305	200
20/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	7268.6000	6377.7500	7.2686	6.3778	0
20/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	682.6700	896.7100	0.6827	0.8967	0
20/05/2026	R035 On 04-February-27			Bond Future	8.8961	9.0964	103.8428	102.7174	0
20/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	603.8500	438.4900	0.6039	0.4385	3,000
20/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	7679.8900	8640.0100	7.6799	8.6400	0
20/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1175.8900	886.1000	1.1759	0.8861	3,000
20/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	5218.3400	6054.0300	5.2183	6.0540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	1604.8200	1238.2500	1.6048	1.2383	1,050
20/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	4288.8100	5047.7200	4.2888	5.0477	0
20/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	2701.3600	2180.8500	2.7014	2.1809	0
20/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2962.9700	3567.9400	2.9630	3.5679	3,000
20/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	2953.2800	2403.8100	2.9533	2.4038	0
20/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2761.8500	3337.8600	2.7619	3.3379	1,050
20/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	3249.2000	2667.9300	3.2492	2.6679	0
20/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2551.2600	3095.4700	2.5513	3.0955	0
20/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	4758.5700	4046.7200	4.7586	4.0467	0
20/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1794.7400	2208.3700	1.7947	2.2084	1,050
20/05/2026	R035 On 06-May-27			Bond Future	8.9383	9.1476	101.3629	100.2158	0
20/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1521.7500	1187.8700	1.5218	1.1879	0
20/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	5418.6700	6231.9100	5.4187	6.2319	0
20/05/2026	R035 On 05-August-27			Bond Future	9.0096	9.2289	103.2197	102.0504	0
20/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	2612.1700	2131.9200	2.6122	2.1319	0
20/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	4183.1400	4872.1500	4.1831	4.8722	0
20/05/2026	R038 On 06-August-26			Bond Future	9.2238	9.3968	115.5891	114.2833	1,900
20/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	17254.0500	15963.4400	17.2541	15.9634	0
20/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	21.9000	37.0500	0.0219	0.0371	0
20/05/2026	R038 On 05-November-26			Bond Future	9.2894	9.4690	112.2032	110.8738	2,570
20/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	10753.6800	9639.0800	10.7537	9.6391	0
20/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	756.3800	971.1600	0.7564	0.9712	0
20/05/2026	R038 On 04-February-27			Bond Future	9.3480	9.5346	114.3492	112.9949	0
20/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	4916.2700	4160.7000	4.9163	4.1607	0
20/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	3092.4600	3691.1200	3.0925	3.6911	0
20/05/2026	R038 On 06-May-27			Bond Future	9.4030	9.5969	111.0948	109.7145	0
20/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2094.5300	1679.6600	2.0945	1.6797	0
20/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	7230.2500	8195.6700	7.2303	8.1957	0
20/05/2026	R038 On 05-August-27			Bond Future	9.4828	9.6848	113.1280	111.7212	0
20/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	3481.9600	2905.3900	3.4820	2.9054	0
20/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	5855.0100	6685.2000	5.8550	6.6852	0
20/05/2026	R053 On 06-August-26			Bond Future	9.4375	9.6397	125.4205	123.1466	68,781
20/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	144.7500	77.0200	0.1448	0.0770	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	17225.4000	19431.5400	17.2254	19.4315	0
20/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	551.1700	317.9900	0.5512	0.3180	0
20/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	10802.4000	12843.0900	10.8024	12.8431	0
20/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	1886.5900	1237.7300	1.8866	1.2377	530
20/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	5850.6300	7475.6400	5.8506	7.4756	530
20/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	4690.0800	3474.9900	4.6901	3.4750	0
20/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	2856.6400	3915.4200	2.8566	3.9154	530
20/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	26338.7200	24088.3300	26.3387	24.0883	0
20/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	29.4900	52.9700	0.0295	0.0530	0
20/05/2026	R053 On 05-November-26			Bond Future	9.4900	9.6983	121.8349	119.5199	4,041
20/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	18022.8700	16019.1500	18.0229	16.0192	0
20/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	963.7500	1275.0300	0.9638	1.2750	0
20/05/2026	R053 On 04-February-27			Bond Future	9.5370	9.7514	124.1650	121.8064	0
20/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	9058.2500	7612.4600	9.0583	7.6125	0
20/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	4166.5000	5079.3200	4.1665	5.0793	0
20/05/2026	R053 On 06-May-27			Bond Future	9.5807	9.8016	120.7238	118.3195	0
20/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	3498.1600	2737.9400	3.4982	2.7379	0
20/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	11212.8200	12856.8800	11.2128	12.8569	0
20/05/2026	R053 On 05-August-27			Bond Future	9.6411	9.8690	122.9333	120.4837	0
20/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	5435.6200	4429.3400	5.4356	4.4293	0
20/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	9500.2500	10943.5600	9.5003	10.9436	0
20/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
20/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	49.7100	50.0300	0.0497	0.0500	0
20/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	49.7100	50.0300	0.0497	0.0500	0
20/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
20/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	36.2400	36.3500	0.0362	0.0364	0
20/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	36.2400	36.3500	0.0362	0.0364	0
20/05/2026	R202 On 06-August-26			Bond Future	301.5166	300.1011	301.5166	300.1011	1,025
20/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	22656.6200	21241.0700	22.6566	21.2411	0
20/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R202 On 05-November-26			Bond Future	307.0574	305.6160	307.0574	305.6160	0
20/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	26597.4100	25156.0200	26.5974	25.1560	0
20/05/2026	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
20/05/2026	R202 On 04-February-27			Bond Future	307.4286	306.0030	307.4286	306.0030	0
20/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	12698.6100	11272.9900	12.6986	11.2730	0
20/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R202 On 06-May-27			Bond Future	313.4926	312.0397	313.4926	312.0397	0
20/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	6502.6200	5049.6900	6.5026	5.0497	0
20/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R202 On 05-August-27			Bond Future	313.6159	312.1780	313.6159	312.1780	0
20/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	645.9100	0.0000	0.6459	0.0000	0
20/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	0.0000	791.9700	0.0000	0.7920	0
20/05/2026	R209 On 06-August-26			Bond Future	8.9501	9.1329	85.0848	84.0610	37,828
20/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	12441.5800	11433.7400	12.4416	11.4337	0
20/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	23.2400	39.2000	0.0232	0.0392	0
20/05/2026	R209 On 05-November-26			Bond Future	9.0056	9.1953	83.4773	82.4350	7,212
20/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	7501.4000	6643.1500	7.5014	6.6432	0
20/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	611.1500	795.2100	0.6112	0.7952	0
20/05/2026	R209 On 04-February-27			Bond Future	9.0537	9.2506	85.0736	84.0119	0
20/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	765.1000	568.2300	0.7651	0.5682	3,237
20/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	6575.2200	7440.1100	6.5752	7.4401	0
20/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2526.9000	2047.4600	2.5269	2.0475	0
20/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	3038.5100	3620.8300	3.0385	3.6208	3,237
20/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	3530.5100	2946.8400	3.5305	2.9468	0
20/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2311.9100	2790.0000	2.3119	2.7900	0
20/05/2026	R209 On 06-May-27			Bond Future	9.0980	9.3025	83.5807	82.4984	0
20/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1280.4200	999.5100	1.2804	0.9995	4,620
20/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	5963.7700	6765.1600	5.9638	6.7652	0
20/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1523.4100	1201.2600	1.5234	1.2013	0
20/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	5298.0800	6058.2300	5.2981	6.0582	0
20/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	3840.5300	3249.2100	3.8405	3.2492	0
20/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2666.5800	3157.5600	2.6666	3.1576	4,620
20/05/2026	R209 On 05-August-27			Bond Future	9.1666	9.3796	85.1118	84.0088	0
20/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	2600.0800	2142.2500	2.6001	2.1423	0
20/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	4166.8800	4812.0700	4.1669	4.8121	0
20/05/2026	R210 On 06-August-26			Bond Future	266.8031	266.8819	266.8031	266.8819	448

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	6963.0900	7041.9200	6.9631	7.0419	0
20/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R210 On 05-November-26			Bond Future	268.1393	268.2483	268.1393	268.2483	0
20/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	14809.2600	14918.2800	14.8093	14.9183	0
20/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R210 On 04-February-27			Bond Future	273.3277	273.4401	273.3277	273.4401	0
20/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7297.6700	7410.1400	7.2977	7.4101	0
20/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R210 On 06-May-27			Bond Future	275.0701	275.2122	275.0701	275.2122	0
20/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	3940.0600	4082.2400	3.9401	4.0822	0
20/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R210 On 05-August-27			Bond Future	280.1785	280.3206	280.1785	280.3206	0
20/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4168.4500	4310.6100	4.1685	4.3106	0
20/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R213 On 06-August-26			Bond Future	8.3435	8.5044	98.1293	97.5504	55,951
20/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	4822.1400	4296.2300	4.8221	4.2962	0
20/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	108.9800	161.9900	0.1090	0.1620	0
20/05/2026	R213 On 05-November-26			Bond Future	8.4076	8.5795	96.3591	95.7698	0
20/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2129.7100	1779.6600	2.1297	1.7797	0
20/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	959.9300	1199.2100	0.9599	1.1992	0
20/05/2026	R213 On 04-February-27			Bond Future	8.4606	8.6448	98.2016	97.6015	0
20/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1047.4900	829.3400	1.0475	0.8293	0
20/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	2102.7700	2484.7200	2.1028	2.4847	0
20/05/2026	R213 On 06-May-27			Bond Future	8.4996	8.6976	96.5634	95.9518	0
20/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	539.4100	410.2100	0.5394	0.4102	0
20/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3508.2400	3990.6000	3.5082	3.9906	0
20/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1124.1200	900.6900	1.1241	0.9007	2,830
20/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2278.7000	2666.8300	2.2787	2.6668	0
20/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3278.8700	2871.9400	3.2789	2.8719	0
20/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	986.0100	1190.6400	0.9860	1.1906	2,830
20/05/2026	R213 On 05-August-27			Bond Future	8.5887	8.8032	98.3332	97.7094	0
20/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1290.2100	1046.1300	1.2902	1.0461	0
20/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	2226.5400	2606.2000	2.2265	2.6062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	R214 On 06-August-26			Bond Future	9.4366	9.6392	79.9220	78.6167	24,799
20/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	14325.8600	13042.3800	14.3259	13.0424	0
20/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	29.7200	51.4800	0.0297	0.0515	0
20/05/2026	R214 On 05-November-26			Bond Future	9.4961	9.7050	78.0751	76.7462	2,614
20/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	9400.2100	8286.6400	9.4002	8.2866	0
20/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	676.2200	891.5000	0.6762	0.8915	0
20/05/2026	R214 On 04-February-27			Bond Future	9.5509	9.7664	79.5680	78.2142	0
20/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	4757.3700	3966.6200	4.7574	3.9666	0
20/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2580.8300	3143.9400	2.5808	3.1439	0
20/05/2026	R214 On 06-May-27			Bond Future	9.5987	9.8209	77.8203	76.4402	0
20/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	1883.1600	1467.7300	1.8832	1.4677	0
20/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	6593.4700	7558.1300	6.5935	7.5581	0
20/05/2026	R214 On 05-August-27			Bond Future	9.6661	9.8959	79.2460	77.8398	0
20/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	3130.9800	2552.2400	3.1310	2.5522	0
20/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	5319.4700	6146.8900	5.3195	6.1469	0
20/05/2026	R248 On 06-August-26			Bond Future	9.5196	9.7167	96.9192	95.2522	254,964
20/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	940.7400	596.1700	0.9407	0.5962	0
20/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	5574.6100	6897.0600	5.5746	6.8971	1,762
20/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	5332.0600	4215.3400	5.3321	4.2153	0
20/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1352.2200	1902.5200	1.3522	1.9025	1,762
20/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	20091.8600	18441.6000	20.0919	18.4416	0
20/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	21.8500	38.6100	0.0219	0.0386	0
20/05/2026	R248 On 05-November-26			Bond Future	9.5763	9.7793	94.2396	92.5425	37,340
20/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	13754.3000	12285.6400	13.7543	12.2856	0
20/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	739.4800	967.9500	0.7395	0.9680	0
20/05/2026	R248 On 04-February-27			Bond Future	9.6286	9.8378	96.0417	94.3126	0
20/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	6994.1300	5923.2900	6.9941	5.9233	0
20/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	3092.6500	3750.9000	3.0927	3.7509	0
20/05/2026	R248 On 06-May-27			Bond Future	9.6741	9.8896	93.4731	91.7105	260
20/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	2760.3800	2183.6800	2.7604	2.1837	0
20/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	8187.0200	9372.8700	8.1870	9.3729	0
20/05/2026	R248 On 05-August-27			Bond Future	9.7375	9.9599	95.1850	93.3891	0
20/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	4098.8900	3362.2500	4.0989	3.3623	0
20/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	7194.1600	8253.4500	7.1942	8.2535	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	R2R9 On 06-August-26			Bond Future	9.3283	9.5010	107.6018	106.3112	4,201
20/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94482.2900	93191.6800	94.4823	93.1917	0
20/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R2R9 On 05-November-26			Bond Future	9.3934	9.5723	104.5752	103.2613	0
20/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93605.1400	92291.2300	93.6051	92.2912	0
20/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R2R9 On 04-February-27			Bond Future	9.4519	9.6374	106.5752	105.2367	0
20/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5569.9200	4748.4600	5.5699	4.7485	0
20/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2447.2700	2964.3000	2.4473	2.9643	0
20/05/2026	R2R9 On 06-May-27			Bond Future	9.5071	9.6994	103.6735	102.3092	0
20/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2191.9500	1770.0800	2.1920	1.7701	0
20/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7203.9600	8146.3500	7.2040	8.1464	0
20/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2455.1400	1995.4900	2.4551	1.9955	250
20/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6630.1100	7534.7200	6.6301	7.5347	0
20/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4880.3600	4162.4400	4.8804	4.1624	0
20/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3934.7500	4581.0900	3.9348	4.5811	250
20/05/2026	R2R9 On 05-August-27			Bond Future	9.5853	9.7852	105.5711	104.1807	0
20/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3646.2400	3066.4600	3.6462	3.0665	0
20/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	5966.4700	6777.1200	5.9665	6.7771	0
20/05/2026	R4R2 On 06-August-26			Bond Future	9.5337	9.7369	108.4402	106.7674	10,754
20/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95022.8800	93350.1400	95.0229	93.3501	0
20/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R4R2 On 05-November-26			Bond Future	9.5992	9.8094	105.3028	103.5997	0
20/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94080.2000	92377.1000	94.0802	92.3771	0
20/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/05/2026	R4R2 On 04-February-27			Bond Future	9.6588	9.8761	107.3168	105.5816	0
20/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6314.1300	5236.5200	6.3141	5.2365	0
20/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2605.7700	3263.2700	2.6058	3.2633	0
20/05/2026	R4R2 On 06-May-27			Bond Future	9.7153	9.9400	104.3035	102.5348	0
20/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2677.1000	2121.7600	2.6771	2.1218	0
20/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8618.0000	9831.3000	8.6180	9.8313	0
20/05/2026	R4R2 On 05-August-27			Bond Future	9.7925	10.0255	106.2124	104.4102	0
20/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4140.6700	3395.6800	4.1407	3.3957	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	6959.6300	8016.8400	6.9596	8.0168	0
20/05/2026	RR87 On 06-August-26			Bond Future	7.3174	7.4018	100.8514	100.8217	0
20/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	5.5815	3.9687	0.0056	0.0040	0
20/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	284.0815	312.1987	0.2841	0.3122	0
20/05/2026	RR87 On 05-November-26			Bond Future	7.1039	7.3677	102.6806	102.6505	0
20/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.3207	0.1185	0.0003	0.0001	0
20/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	210.6007	240.5685	0.2106	0.2406	0
20/05/2026	RR88 On 06-August-26			Bond Future	7.7013	7.7632	104.2521	104.1783	0
20/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	22.8931	18.7252	0.0229	0.0187	0
20/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1117.5931	1187.2352	1.1176	1.1872	0
20/05/2026	RR88 On 05-November-26			Bond Future	7.7618	7.8383	105.4969	105.4175	0
20/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	45.8935	38.3667	0.0459	0.0384	0
20/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1146.0035	1217.8367	1.1460	1.2178	0
20/05/2026	RR88 On 04-February-27			Bond Future	7.7678	7.8669	103.6603	103.5776	0
20/05/2026	RR88 On 04-February-27	7.78	Call	Bond Future	434.4005	394.6169	0.4344	0.3946	0
20/05/2026	RR88 On 04-February-27	7.78	Put	Bond Future	424.2105	467.2069	0.4242	0.4672	0
20/05/2026	RR88 On 06-May-27			Bond Future	7.7201	7.8608	105.6827	105.5986	0
20/05/2026	RR88 On 06-May-27	7.89	Call	Bond Future	560.6822	517.5797	0.5607	0.5176	0
20/05/2026	RR88 On 06-May-27	7.89	Put	Bond Future	459.1322	500.1497	0.4591	0.5001	0
20/05/2026	RR88 On 05-August-27			Bond Future	7.9365	8.1778	102.3134	102.2267	0
20/05/2026	RR88 On 05-August-27	8.07	Call	Bond Future	576.6690	533.5787	0.5767	0.5336	0
20/05/2026	RR88 On 05-August-27	8.07	Put	Bond Future	528.6790	572.3187	0.5287	0.5723	0
20/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0