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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
21/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	2029 On 06-August-26			Bond Future	150.3965	150.2698	150.3965	150.2698	8,289
21/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6296.4900	6169.8400	6.2965	6.1698	0
21/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2029 On 05-November-26			Bond Future	151.6628	151.5339	151.6628	151.5339	0
21/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	4102.8400	3973.8900	4.1028	3.9739	0
21/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2029 On 04-February-27			Bond Future	154.5971	154.4659	154.5971	154.4659	0
21/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	4877.1100	4745.9000	4.8771	4.7459	0
21/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2029 On 06-May-27			Bond Future	156.1144	155.9808	156.1144	155.9808	0
21/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	2794.4000	2660.7600	2.7944	2.6608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2029 On 05-August-27			Bond Future	159.0149	158.8783	159.0149	158.8783	0
21/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2294.8900	2158.2700	2.2949	2.1583	0
21/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2030 On 06-August-26			Bond Future	8.2161	8.1902	99.6154	99.6919	151,761
21/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	37.4200	42.7300	0.0374	0.0427	1,000
21/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	3064.6800	2993.4200	3.0647	2.9934	0
21/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	217.2600	237.3900	0.2173	0.2374	1,000
21/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1726.0400	1669.6000	1.7260	1.6696	0
21/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	573.4900	610.5000	0.5735	0.6105	0
21/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	1035.8100	996.2500	1.0358	0.9963	1,000
21/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3062.5000	3133.3200	3.0625	3.1333	0
21/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	150.8500	145.1000	0.1509	0.1451	0
21/05/2026	2030 On 05-November-26			Bond Future	8.2790	8.2508	101.4222	101.5002	15
21/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1278.0600	1324.6100	1.2781	1.3246	0
21/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	971.2800	939.8200	0.9713	0.9398	0
21/05/2026	2030 On 04-February-27			Bond Future	8.3251	8.2942	99.3537	99.4333	0
21/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	588.3900	616.7400	0.5884	0.6167	0
21/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1899.6900	1848.3800	1.8997	1.8484	0
21/05/2026	2030 On 06-May-27			Bond Future	8.3754	8.3413	101.2920	101.3733	0
21/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	283.6900	300.0200	0.2837	0.3000	0
21/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2958.8200	2893.8300	2.9588	2.8938	0
21/05/2026	2030 On 05-August-27			Bond Future	8.5006	8.4627	99.1398	99.2223	0
21/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	853.0800	887.6200	0.8531	0.8876	0
21/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1706.1400	1658.2100	1.7061	1.6582	0
21/05/2026	2031 On 06-August-26			Bond Future	116.7204	116.7173	116.7204	116.7173	4,899
21/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2918.7300	2916.0600	2.9187	2.9161	0
21/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	8.3300	8.7600	0.0083	0.0088	0
21/05/2026	2031 On 05-November-26			Bond Future	118.8653	118.8622	118.8653	118.8622	7,356
21/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7375.2800	7372.1600	7.3753	7.3722	0
21/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
21/05/2026	2031 On 04-February-27			Bond Future	118.6710	118.6681	118.6710	118.6681	0
21/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2629.6500	2627.9600	2.6297	2.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	138.6300	139.8800	0.1386	0.1399	0
21/05/2026	2031 On 06-May-27			Bond Future	121.0120	121.0092	121.0120	121.0092	0
21/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4175.2500	4172.7400	4.1753	4.1727	0
21/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	33.2300	33.5900	0.0332	0.0336	0
21/05/2026	2031 On 05-August-27			Bond Future	120.7090	120.7057	120.7090	120.7057	0
21/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	691.5200	691.3400	0.6915	0.6913	0
21/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	1392.5500	1395.6100	1.3926	1.3956	0
21/05/2026	2032 On 06-August-26			Bond Future	8.5155	8.4900	101.8349	101.9463	130,036
21/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	6803.1500	6912.0300	6.8032	6.9120	0
21/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	85.6800	83.1200	0.0857	0.0831	0
21/05/2026	2032 On 05-November-26			Bond Future	8.5779	8.5510	99.5229	99.6364	41,865
21/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	3341.0000	3426.1200	3.3410	3.4261	0
21/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	928.7100	900.3000	0.9287	0.9003	0
21/05/2026	2032 On 04-February-27			Bond Future	8.6295	8.6009	101.4259	101.5418	0
21/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	1685.9000	1743.6300	1.6859	1.7436	0
21/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	2292.6000	2234.4500	2.2926	2.2345	0
21/05/2026	2032 On 06-May-27			Bond Future	8.6754	8.6449	99.2432	99.3614	0
21/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	819.8700	854.1600	0.8199	0.8542	0
21/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	4287.3700	4203.4300	4.2874	4.2034	0
21/05/2026	2032 On 05-August-27			Bond Future	8.7626	8.7302	101.0609	101.1810	0
21/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	1672.2600	1725.8600	1.6723	1.7259	0
21/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	2950.7600	2884.2900	2.9508	2.8843	0
21/05/2026	2033 On 06-August-26			Bond Future	146.8325	146.1920	146.8325	146.1920	19,079
21/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	12582.4700	11941.9700	12.5825	11.9420	0
21/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2033 On 05-November-26			Bond Future	147.9299	147.2776	147.9299	147.2776	0
21/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	10669.8600	10017.6400	10.6699	10.0176	0
21/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2033 On 04-February-27			Bond Future	150.7918	150.1273	150.7918	150.1273	0
21/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	8081.8400	7417.2500	8.0818	7.4173	0
21/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2033 On 06-May-27			Bond Future	152.1291	151.4515	152.1291	151.4515	0
21/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	919.0600	241.4500	0.9191	0.2415	0

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21/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2033 On 05-August-27			Bond Future	154.9556	154.2649	154.9556	154.2649	0
21/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	1805.6200	1114.9400	1.8056	1.1149	0
21/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2037 On 06-August-26			Bond Future	9.1336	9.1240	96.0582	96.1200	227,194
21/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	5990.6300	6051.6900	5.9906	6.0517	2,541
21/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	485.1400	484.4700	0.4851	0.4845	0
21/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	9606.4400	9669.4300	9.6064	9.6694	0
21/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	163.3600	164.6200	0.1634	0.1646	2,541
21/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	12775.8200	12838.4200	12.7758	12.8384	0
21/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	50.0400	50.9100	0.0500	0.0509	2,541
21/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	14888.4000	14950.5800	14.8884	14.9506	0
21/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	17.1100	17.5600	0.0171	0.0176	0
21/05/2026	2037 On 05-November-26			Bond Future	9.1932	9.1833	97.8005	97.8634	0
21/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	3714.7200	3761.1300	3.7147	3.7611	4,490
21/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	2042.6000	2026.1400	2.0426	2.0261	0
21/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	7216.6700	7273.7600	7.2167	7.2738	0
21/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	933.3500	927.5700	0.9334	0.9276	4,490
21/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	9120.5500	9180.3400	9.1206	9.1803	0
21/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	617.6400	614.5600	0.6176	0.6146	0
21/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	10162.6300	10223.3800	10.1626	10.2234	0
21/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	495.4200	493.3000	0.4954	0.4933	4,490
21/05/2026	2037 On 04-February-27			Bond Future	9.2462	9.2359	95.4124	95.4766	0
21/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1194.9300	1217.0400	1.1949	1.2170	4,490
21/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	6388.9800	6346.8700	6.3890	6.3469	0
21/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	3449.7900	3490.5900	3.4498	3.4906	0
21/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	3053.9600	3030.5400	3.0540	3.0305	4,490
21/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	4200.3200	4244.8600	4.2003	4.2449	0
21/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	2578.0900	2558.4100	2.5781	2.5584	0
21/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	5433.1200	5482.4000	5.4331	5.4824	0
21/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	2010.6000	1995.6600	2.0106	1.9957	4,490
21/05/2026	2037 On 06-May-27			Bond Future	9.3004	9.2896	97.2739	97.3395	0
21/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	1715.4500	1740.9600	1.7155	1.7410	0
21/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	6247.0600	6206.9700	6.2471	6.2070	0

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21/05/2026	2037 On 05-August-27			Bond Future	9.3813	9.3702	94.7971	94.8635	0
21/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	2917.7100	2951.1100	2.9177	2.9511	0
21/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	4920.4500	4887.4100	4.9205	4.8874	0
21/05/2026	2038 On 06-August-26			Bond Future	161.8183	161.4880	161.8183	161.4880	4,136
21/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	17098.3000	16768.0400	17.0983	16.7680	0
21/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2038 On 05-November-26			Bond Future	164.7919	164.4557	164.7919	164.4557	1,373
21/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18481.9300	18145.6800	18.4819	18.1457	0
21/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2038 On 04-February-27			Bond Future	165.7159	165.3733	165.7159	165.3733	0
21/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	11885.9300	11543.3000	11.8859	11.5433	0
21/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2038 On 06-May-27			Bond Future	168.9846	168.6354	168.9846	168.6354	0
21/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	2884.5900	2535.3800	2.8846	2.5354	0
21/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2038 On 05-August-27			Bond Future	169.8088	169.4526	169.8088	169.4526	0
21/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	678.7500	322.6400	0.6788	0.3226	0
21/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2040 On 06-August-26			Bond Future	9.4458	9.4311	96.9296	97.0374	81,033
21/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	17511.8800	17619.9000	17.5119	17.6199	0
21/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	16.1000	16.3200	0.0161	0.0163	0
21/05/2026	2040 On 05-November-26			Bond Future	9.5083	9.4932	98.6878	98.7976	0
21/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	4964.8800	5045.7300	4.9649	5.0457	2,300
21/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	2117.8900	2088.9500	2.1179	2.0890	0
21/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	8918.2200	9015.6400	8.9182	9.0156	0
21/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	1003.8600	991.4900	1.0039	0.9915	2,300
21/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	11043.7400	11145.7900	11.0437	11.1458	0
21/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	681.5100	673.7700	0.6815	0.6738	0
21/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	12195.6400	12299.4500	12.1956	12.2995	0
21/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	555.8800	549.9000	0.5559	0.5499	2,300
21/05/2026	2040 On 04-February-27			Bond Future	9.5654	9.5497	96.0662	96.1782	0
21/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	1489.0300	1526.5300	1.4890	1.5265	2,300
21/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	7326.0300	7251.5300	7.3260	7.2515	0

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21/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	4234.0000	4303.3200	4.2340	4.3033	0
21/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	3492.6600	3449.9800	3.4927	3.4500	2,300
21/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	5375.7100	5452.9100	5.3757	5.4529	0
21/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	2825.9200	2791.1200	2.8259	2.7911	0
21/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	6515.1000	6598.4600	6.5151	6.5985	0
21/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	2338.9900	2310.3500	2.3390	2.3104	2,300
21/05/2026	2040 On 06-May-27			Bond Future	9.6235	9.6072	97.9406	98.0549	0
21/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	2024.4700	2066.6900	2.0245	2.0667	0
21/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	7449.9100	7377.8300	7.4499	7.3778	0
21/05/2026	2040 On 05-August-27			Bond Future	9.7053	9.6885	95.2250	95.3411	0
21/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	3374.7300	3430.1900	3.3747	3.4302	0
21/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	6010.4400	5949.8400	6.0104	5.9498	0
21/05/2026	2043 On 06-August-26			Bond Future	125.3099	125.3050	125.3099	125.3050	3,416
21/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14430.2015	14425.3416	14.4302	14.4253	0
21/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.2915	0.3216	0.0003	0.0003	0
21/05/2026	2043 On 05-November-26			Bond Future	127.6126	127.6077	127.6126	127.6077	0
21/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14784.8407	14780.2493	14.7848	14.7802	0
21/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	12.2107	12.5593	0.0122	0.0126	0
21/05/2026	2043 On 04-February-27			Bond Future	127.1438	127.1391	127.1438	127.1391	0
21/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9839.3783	9837.4883	9.8394	9.8375	0
21/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	325.5983	328.4083	0.3256	0.3284	0
21/05/2026	2043 On 06-May-27			Bond Future	129.6520	129.6473	129.6520	129.6473	0
21/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	4532.2616	4533.9603	4.5323	4.5340	0
21/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	2360.2616	2366.6803	2.3603	2.3667	0
21/05/2026	2043 On 05-August-27			Bond Future	129.0553	129.0501	129.0553	129.0501	0
21/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	3472.0038	3473.6772	3.4720	3.4737	0
21/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	3976.7338	3983.5472	3.9767	3.9835	0
21/05/2026	2044 On 06-August-26			Bond Future	9.5826	9.5679	93.2848	93.4014	45,640
21/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	746.8500	785.1100	0.7469	0.7851	0
21/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	5560.6400	5482.2600	5.5606	5.4823	7,000
21/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	1338.0000	1392.9000	1.3380	1.3929	0
21/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	4041.0900	3979.3500	4.0411	3.9794	7,000
21/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	3304.7000	3390.7700	3.3047	3.3908	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1987.0900	1956.5200	1.9871	1.9565	14,500
21/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	18972.8300	19089.7200	18.9728	19.0897	0
21/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	17.6100	17.8600	0.0176	0.0179	0
21/05/2026	2044 On 05-November-26			Bond Future	9.6419	9.6268	94.9768	95.0956	86,531
21/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	12719.7800	12831.1800	12.7198	12.8312	0
21/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	715.9500	708.6100	0.7160	0.7086	0
21/05/2026	2044 On 04-February-27			Bond Future	9.6963	9.6807	92.4094	92.5307	0
21/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	6509.9000	6597.2000	6.5099	6.5972	0
21/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	2869.3800	2835.3700	2.8694	2.8354	0
21/05/2026	2044 On 06-May-27			Bond Future	9.7513	9.7351	94.2125	94.3362	0
21/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	2457.4100	2506.3200	2.4574	2.5063	0
21/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	7826.7700	7751.9900	7.8268	7.7520	0
21/05/2026	2044 On 05-August-27			Bond Future	9.8269	9.8103	91.5539	91.6795	0
21/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	3735.7700	3796.1800	3.7358	3.7962	0
21/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	6728.3500	6663.1600	6.7284	6.6632	0
21/05/2026	2046 On 06-August-26			Bond Future	145.8770	144.5877	145.8770	144.5877	18,596
21/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	23497.0000	22207.6700	23.4970	22.2077	0
21/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2046 On 05-November-26			Bond Future	146.2048	144.8919	146.2048	144.8919	0
21/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	20724.8200	19411.8700	20.7248	19.4119	0
21/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2046 On 04-February-27			Bond Future	149.0337	147.6955	149.0337	147.6955	0
21/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	17943.6700	16605.4600	17.9437	16.6055	0
21/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2046 On 06-May-27			Bond Future	149.5661	148.2018	149.5661	148.2018	0
21/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	576.1300	0.0000	0.5761	0.0000	0
21/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	788.1800	0.0000	0.7882	0
21/05/2026	2046 On 05-August-27			Bond Future	152.3435	150.9533	152.3435	150.9533	0
21/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	3173.5000	1783.3100	3.1735	1.7833	0
21/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2050 On 06-August-26			Bond Future	147.1577	146.3989	147.1577	146.3989	18,177
21/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	23887.6900	23128.8500	23.8877	23.1289	0
21/05/2026	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
21/05/2026	2050 On 05-November-26			Bond Future	149.8618	149.0892	149.8618	149.0892	0
21/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	26021.8100	25249.2400	26.0218	25.2492	0
21/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2050 On 04-February-27			Bond Future	150.2408	149.4534	150.2408	149.4534	0
21/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	17850.8100	17063.4200	17.8508	17.0634	0
21/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2050 On 06-May-27			Bond Future	153.2043	152.4014	153.2043	152.4014	0
21/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	2744.3200	1941.4300	2.7443	1.9414	0
21/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	2050 On 05-August-27			Bond Future	153.4719	152.6536	153.4719	152.6536	0
21/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	501.9000	0.0000	0.5019	0.0000	0
21/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	0.0000	316.3600	0.0000	0.3164	0
21/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	AL37 On 07-May-26			Index Future	1266.3720	1266.3720	1266.3720	1,266.3720	0
21/05/2026	AL37 On 06-August-26			Index Future	1278.8610	1280.0760	1278.8610	1,280.0760	0
21/05/2026	AL37 On 05-November-26			Index Future	1302.3090	1303.5470	1302.3090	1,303.5470	0
21/05/2026	AL37 On 04-February-27			Index Future	1327.2000	1328.4630	1327.2000	1,328.4630	0
21/05/2026	AL37 On 06-May-27			Index Future	1353.0780	1354.3670	1353.0780	1,354.3670	0
21/05/2026	AL37 On 05-August-27			Index Future	1377.6740	1378.9830	1377.6740	1,378.9830	0
21/05/2026	AL7T On 07-May-26			Index Future	1643.8270	1643.8270	1643.8270	1,643.8270	0
21/05/2026	AL7T On 06-August-26			Index Future	1648.6770	1649.9170	1648.6770	1,649.9170	0
21/05/2026	AL7T On 05-November-26			Index Future	1678.9060	1680.1700	1678.9060	1,680.1700	0
21/05/2026	AL7T On 04-February-27			Index Future	1710.9950	1712.2850	1710.9950	1,712.2850	0
21/05/2026	AL7T On 06-May-27			Index Future	1744.3560	1745.6730	1744.3560	1,745.6730	0
21/05/2026	AL7T On 05-August-27			Index Future	1776.0650	1777.4010	1776.0650	1,777.4010	0
21/05/2026	ALBI On 07-May-26			Index Future	1389.1600	1389.1600	1389.1600	1,389.1600	0
21/05/2026	ALBI On 06-August-26			Index Future	1390.2970	1391.4540	1390.2970	1,391.4540	76
21/05/2026	ALBI On 05-November-26			Index Future	1415.7890	1416.9670	1415.7890	1,416.9670	0
21/05/2026	ALBI On 04-February-27			Index Future	1442.8480	1444.0520	1442.8480	1,444.0520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	ALBI On 06-May-27			Index Future	1470.9810	1472.2100	1470.9810	1,472.2100	0
21/05/2026	ALBI On 05-August-27			Index Future	1497.7210	1498.9670	1497.7210	1,498.9670	0
21/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	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
21/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	ES33 On 06-August-26			Bond Future	9.2854	9.2707	93.9175	93.9882	0
21/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12048.8300	12119.5500	12.0488	12.1196	0
21/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES33 On 05-November-26			Bond Future	9.3694	9.3540	91.8505	91.9225	0
21/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6522.0800	6594.1500	6.5221	6.5942	0
21/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES33 On 04-February-27			Bond Future	9.4487	9.4325	93.6281	93.7017	0
21/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1131.5200	1205.1200	1.1315	1.2051	0
21/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES33 On 06-May-27			Bond Future	9.5214	9.5043	91.6790	91.7542	0
21/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3246.2700	3171.1300	3.2463	3.1711	0
21/05/2026	ES33 On 05-August-27			Bond Future	9.6286	9.6107	93.3785	93.4547	0
21/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	1541.9200	1465.7000	1.5419	1.4657	0
21/05/2026	ES42 On 06-August-26			Bond Future	9.8721	9.8472	91.6690	91.8501	0
21/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17194.6800	17375.7600	17.1947	17.3758	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES42 On 05-November-26			Bond Future	9.9433	9.9175	89.0897	89.2741	0
21/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11124.9200	11309.2600	11.1249	11.3093	0
21/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES42 On 04-February-27			Bond Future	10.0086	9.9820	90.8142	91.0023	0
21/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	1954.3200	2142.4200	1.9543	2.1424	0
21/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES42 On 06-May-27			Bond Future	10.0726	10.0451	88.3412	88.5331	0
21/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5401.1500	5209.2900	5.4012	5.2093	0
21/05/2026	ES42 On 05-August-27			Bond Future	10.1559	10.1275	89.9767	90.1719	0
21/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	2205.3100	2010.1100	2.2053	2.0101	0
21/05/2026	GOVI On 07-May-26			GOVI	1362.7530	1362.7530	1362.7530	1,362.7530	0
21/05/2026	GOVI On 06-August-26			GOVI	1363.2000	1364.3210	1363.2000	1,364.3210	729
21/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1742000.0000	1753210.0000	174.2000	175.3210	0
21/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	GOVI On 05-November-26			GOVI	1388.1950	1389.3370	1388.1950	1,389.3370	0
21/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1111950.0000	1123370.0000	111.1950	112.3370	0
21/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	GOVI On 04-February-27			GOVI	1414.7270	1415.8930	1414.7270	1,415.8930	0
21/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	457270.0000	468930.0000	45.7270	46.8930	0
21/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	GOVI On 06-May-27			GOVI	1442.3120	1443.5020	1442.3120	1,443.5020	0
21/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	153120.0000	165020.0000	15.3120	16.5020	0
21/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	GOVI On 05-August-27			GOVI	1468.5300	1469.7380	1468.5300	1,469.7380	0
21/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	35300.0000	47380.0000	3.5300	4.7380	0
21/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/05/2026	I258 On 06-August-26			Bond Future	133.3210	133.3161	133.3210	133.3161	0
21/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	20372.1746	20367.3561	20.3722	20.3674	0
21/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	1.1346	1.2361	0.0011	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
21/05/2026	I258 On 05-November-26			Bond Future	135.7712	135.7661	135.7712	135.7661	0
21/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	20854.7848	20850.5421	20.8548	20.8505	0
21/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	33.6048	34.4321	0.0336	0.0344	0
21/05/2026	I258 On 04-February-27			Bond Future	135.4600	135.4553	135.4600	135.4553	0
21/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	16891.5517	16889.8833	16.8916	16.8899	0
21/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	331.5117	334.6233	0.3315	0.3346	0
21/05/2026	I258 On 06-May-27			Bond Future	138.1322	138.1274	138.1322	138.1274	0
21/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	7078.6257	7082.8785	7.0786	7.0829	0
21/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	3726.4057	3735.4585	3.7264	3.7355	0
21/05/2026	I258 On 05-August-27			Bond Future	137.6933	137.6879	137.6933	137.6879	0
21/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	5312.8618	5316.8989	5.3129	5.3169	0
21/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	6549.6018	6559.0289	6.5496	6.5590	0
21/05/2026	IGOV On 07-May-26			Index Future	444.9900	444.9900	444.9900	444.9900	0
21/05/2026	IGOV On 06-August-26			Index Future	453.6760	452.3080	453.6760	452.3080	250
21/05/2026	IGOV On 05-November-26			Index Future	462.1040	460.7100	462.1040	460.7100	8
21/05/2026	IGOV On 04-February-27			Index Future	471.0440	469.6240	471.0440	469.6240	0
21/05/2026	IGOV On 06-May-27			Index Future	480.3340	478.8860	480.3340	478.8860	0
21/05/2026	IGOV On 05-August-27			Index Future	489.1690	487.6930	489.1690	487.6930	0
21/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/05/2026	R033 On 06-August-26			Bond Future	8.6255	8.6001	110.4753	110.6071	9,292
21/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	8120.1900	8249.0000	8.1202	8.2490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	99.1400	96.2200	0.0991	0.0962	0
21/05/2026	R033 On 05-November-26			Bond Future	8.6879	8.6612	107.4378	107.5720	0
21/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	4187.4400	4290.3300	4.1874	4.2903	0
21/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	1026.5400	995.2000	1.0265	0.9952	0
21/05/2026	R033 On 04-February-27			Bond Future	8.7402	8.7120	109.4924	109.6293	0
21/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2169.3400	2240.4900	2.1693	2.2405	0
21/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	2607.9200	2542.1500	2.6079	2.5422	0
21/05/2026	R033 On 06-May-27			Bond Future	8.7874	8.7575	106.5844	106.7241	0
21/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1020.1700	1061.6500	1.0202	1.0617	0
21/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	5129.2400	5031.0000	5.1292	5.0310	0
21/05/2026	R033 On 05-August-27			Bond Future	8.8712	8.8396	108.5357	108.6777	0
21/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	2065.3500	2129.4600	2.0654	2.1295	0
21/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	3568.3200	3490.4900	3.5683	3.4905	0
21/05/2026	R035 On 06-August-26			Bond Future	8.8005	8.7856	104.4115	104.4999	93,622
21/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	111.8400	120.9100	0.1118	0.1209	4,876
21/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	6934.2800	6854.9100	6.9343	6.8549	0
21/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	198.2500	212.3600	0.1983	0.2124	0
21/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	5737.3600	5663.0300	5.7374	5.6630	0
21/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	229.0300	244.7400	0.2290	0.2447	4,876
21/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	5450.4000	5377.6700	5.4504	5.3777	0
21/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	565.2300	594.9200	0.5652	0.5949	1,000
21/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	3658.2000	3599.4500	3.6582	3.5995	0
21/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	643.9200	676.1900	0.6439	0.6762	0
21/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	3428.5800	3372.4100	3.4286	3.3724	4,876
21/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	1479.6900	1531.8100	1.4797	1.5318	350
21/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	2019.2900	1982.9700	2.0193	1.9830	0
21/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	1722.5700	1778.7400	1.7226	1.7787	1,000
21/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1785.0800	1752.8100	1.7851	1.7528	0
21/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	2970.0700	3040.5000	2.9701	3.0405	200
21/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	1037.3000	1019.2900	1.0373	1.0193	0
21/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	3304.4300	3377.4400	3.3044	3.3774	0
21/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	909.6800	894.2500	0.9097	0.8943	350
21/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	3347.2500	3420.5600	3.3473	3.4206	250
21/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	894.9600	879.8300	0.8950	0.8798	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	4099.7100	4177.4800	4.0997	4.1775	0
21/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	675.7700	665.1000	0.6758	0.6651	1,000
21/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	5226.9400	5309.1700	5.2269	5.3092	0
21/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	452.5400	446.3300	0.4525	0.4463	200
21/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	5614.9100	5698.2300	5.6149	5.6982	0
21/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	395.8200	390.7000	0.3958	0.3907	350
21/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	5663.6400	5747.0900	5.6636	5.7471	0
21/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	389.1500	384.1600	0.3892	0.3842	250
21/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	7702.8400	7789.7200	7.7028	7.7897	0
21/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	192.9300	191.3700	0.1929	0.1914	200
21/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	8156.8000	8244.0900	8.1568	8.2441	0
21/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	165.4200	164.2700	0.1654	0.1643	250
21/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	12361.4700	12450.0700	12.3615	12.4501	0
21/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	30.7300	30.8900	0.0307	0.0309	0
21/05/2026	R035 On 05-November-26			Bond Future	8.8601	8.8445	101.8043	101.8944	32,844
21/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	570.2300	591.9500	0.5702	0.5920	600
21/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	5907.0600	5838.6800	5.9071	5.8387	0
21/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1339.1700	1377.9100	1.3392	1.3779	0
21/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	3634.1200	3582.7600	3.6341	3.5828	600
21/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2211.2000	2262.5500	2.2112	2.2626	200
21/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	2560.2200	2521.4700	2.5602	2.5215	0
21/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	2766.0600	2823.3600	2.7661	2.8234	0
21/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	2131.2400	2098.4400	2.1312	2.0984	600
21/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4002.1600	4069.2200	4.0022	4.0692	0
21/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1492.8600	1469.8200	1.4929	1.4698	200
21/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	6142.9400	6220.1400	6.1429	6.2201	0
21/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	879.9000	867.0000	0.8799	0.8670	200
21/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	7188.2700	7268.6000	7.1883	7.2686	0
21/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	692.4400	682.6700	0.6924	0.6827	0
21/05/2026	R035 On 04-February-27			Bond Future	8.9124	8.8961	103.7509	103.8428	0
21/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	585.1700	603.8500	0.5852	0.6039	3,000
21/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	7753.1900	7679.8900	7.7532	7.6799	0
21/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1145.1600	1175.8900	1.1452	1.1759	3,000
21/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	5279.5900	5218.3400	5.2796	5.2183	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	1567.0700	1604.8200	1.5671	1.6048	1,050
21/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	4343.0400	4288.8100	4.3430	4.2888	0
21/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	2650.2700	2701.3600	2.6503	2.7014	0
21/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	3003.8600	2962.9700	3.0039	2.9630	3,000
21/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	2899.7900	2953.2800	2.8998	2.9533	0
21/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2800.3400	2761.8500	2.8003	2.7619	1,050
21/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	3193.1100	3249.2000	3.1931	3.2492	0
21/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	2587.1500	2551.2600	2.5872	2.5513	0
21/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	4692.1700	4758.5700	4.6922	4.7586	0
21/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1820.3200	1794.7400	1.8203	1.7947	1,050
21/05/2026	R035 On 06-May-27			Bond Future	8.9553	8.9383	101.2691	101.3629	0
21/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	1488.0300	1521.7500	1.4880	1.5218	0
21/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	5478.7900	5418.6700	5.4788	5.4187	0
21/05/2026	R035 On 05-August-27			Bond Future	9.0273	9.0096	103.1244	103.2197	0
21/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	2566.6200	2612.1700	2.5666	2.6122	0
21/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	4232.8800	4183.1400	4.2329	4.1831	0
21/05/2026	R038 On 06-August-26			Bond Future	9.2333	9.2238	115.5163	115.5891	1,900
21/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	17180.8000	17254.0500	17.1808	17.2541	0
21/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	21.3700	21.9000	0.0214	0.0219	0
21/05/2026	R038 On 05-November-26			Bond Future	9.2993	9.2894	112.1292	112.2032	2,570
21/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	10683.3300	10753.6800	10.6833	10.7537	0
21/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	760.1000	756.3800	0.7601	0.7564	0
21/05/2026	R038 On 04-February-27			Bond Future	9.3583	9.3480	114.2734	114.3492	0
21/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	4864.2300	4916.2700	4.8642	4.9163	0
21/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	3116.1500	3092.4600	3.1162	3.0925	0
21/05/2026	R038 On 06-May-27			Bond Future	9.4138	9.4030	111.0175	111.0948	0
21/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2064.0300	2094.5300	2.0640	2.0945	0
21/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	7277.0500	7230.2500	7.2771	7.2303	0
21/05/2026	R038 On 05-August-27			Bond Future	9.4940	9.4828	113.0497	113.1280	0
21/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	3442.7500	3481.9600	3.4428	3.4820	0
21/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	5894.0900	5855.0100	5.8941	5.8550	0
21/05/2026	R053 On 06-August-26			Bond Future	9.4420	9.4375	125.3690	125.4205	68,781
21/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	137.7000	144.7500	0.1377	0.1448	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	17269.8800	17225.4000	17.2699	17.2254	0
21/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	532.7700	551.1700	0.5328	0.5512	0
21/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	10835.5300	10802.4000	10.8355	10.8024	0
21/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	1848.7900	1886.5900	1.8488	1.8866	530
21/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	5864.3600	5850.6300	5.8644	5.8506	530
21/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	4636.2400	4690.0800	4.6362	4.6901	0
21/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	2854.3300	2856.6400	2.8543	2.8566	530
21/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	26286.0100	26338.7200	26.2860	26.3387	0
21/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	28.3100	29.4900	0.0283	0.0295	0
21/05/2026	R053 On 05-November-26			Bond Future	9.4947	9.4900	121.7823	121.8349	4,041
21/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	17967.0500	18022.8700	17.9671	18.0229	0
21/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	960.4700	963.7500	0.9605	0.9638	0
21/05/2026	R053 On 04-February-27			Bond Future	9.5418	9.5370	124.1112	124.1650	0
21/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	9011.9700	9058.2500	9.0120	9.0583	0
21/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	4174.0000	4166.5000	4.1740	4.1665	0
21/05/2026	R053 On 06-May-27			Bond Future	9.5857	9.5807	120.6688	120.7238	0
21/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	3470.6700	3498.1600	3.4707	3.4982	0
21/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	11240.2500	11212.8200	11.2403	11.2128	0
21/05/2026	R053 On 05-August-27			Bond Future	9.6462	9.6411	122.8778	122.9333	0
21/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	5403.1900	5435.6200	5.4032	5.4356	0
21/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	9523.2700	9500.2500	9.5233	9.5003	0
21/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
21/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	49.3900	49.7100	0.0494	0.0497	0
21/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	49.3900	49.7100	0.0494	0.0497	0
21/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
21/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	36.1300	36.2400	0.0361	0.0362	0
21/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	36.1300	36.2400	0.0361	0.0362	0
21/05/2026	R202 On 06-August-26			Bond Future	300.5416	301.5166	300.5416	301.5166	1,025
21/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	21681.5700	22656.6200	21.6816	22.6566	0
21/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R202 On 05-November-26			Bond Future	306.0644	307.0574	306.0644	307.0574	0
21/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	25604.3500	26597.4100	25.6044	26.5974	0
21/05/2026	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
21/05/2026	R202 On 04-February-27			Bond Future	306.4157	307.4286	306.4157	307.4286	0
21/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	11685.7400	12698.6100	11.6857	12.6986	0
21/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R202 On 06-May-27			Bond Future	312.4596	313.4926	312.4596	313.4926	0
21/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	5469.6100	6502.6200	5.4696	6.5026	0
21/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R202 On 05-August-27			Bond Future	312.5644	313.6159	312.5644	313.6159	0
21/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	0.0000	645.9100	0.0000	0.6459	0
21/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	405.5900	0.0000	0.4056	0.0000	0
21/05/2026	R209 On 06-August-26			Bond Future	8.9649	8.9501	85.0013	85.0848	37,878
21/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	12357.8000	12441.5800	12.3578	12.4416	0
21/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	23.0500	23.2400	0.0231	0.0232	0
21/05/2026	R209 On 05-November-26			Bond Future	9.0210	9.0056	83.3922	83.4773	7,212
21/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	7424.2300	7501.4000	7.4242	7.5014	0
21/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	619.1200	611.1500	0.6191	0.6112	0
21/05/2026	R209 On 04-February-27			Bond Future	9.0697	9.0537	84.9868	85.0736	0
21/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	743.3200	765.1000	0.7433	0.7651	3,237
21/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	6640.3200	6575.2200	6.6403	6.5752	0
21/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	2479.4900	2526.9000	2.4795	2.5269	0
21/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	3077.9800	3038.5100	3.0780	3.0385	3,237
21/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	3474.5300	3530.5100	3.4745	3.5305	0
21/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	2342.8100	2311.9100	2.3428	2.3119	0
21/05/2026	R209 On 06-May-27			Bond Future	9.1146	9.0980	83.4920	83.5807	0
21/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1251.5700	1280.4200	1.2516	1.2804	4,620
21/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	6023.6300	5963.7700	6.0236	5.9638	0
21/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	1490.8200	1523.4100	1.4908	1.5234	0
21/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	5354.2000	5298.0800	5.3542	5.2981	0
21/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	3785.0000	3840.5300	3.7850	3.8405	0
21/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2699.7600	2666.5800	2.6998	2.6666	4,620
21/05/2026	R209 On 05-August-27			Bond Future	9.1838	9.1666	85.0218	85.1118	0
21/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	2556.5500	2600.0800	2.5566	2.6001	0
21/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	4213.4100	4166.8800	4.2134	4.1669	0
21/05/2026	R210 On 06-August-26			Bond Future	266.8086	266.8031	266.8086	266.8031	448

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	6968.6400	6963.0900	6.9686	6.9631	0
21/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R210 On 05-November-26			Bond Future	268.1448	268.1393	268.1448	268.1393	0
21/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	14814.7900	14809.2600	14.8148	14.8093	0
21/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R210 On 04-February-27			Bond Future	273.3329	273.3277	273.3329	273.3277	0
21/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7302.9000	7297.6700	7.3029	7.2977	0
21/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R210 On 06-May-27			Bond Future	275.0751	275.0701	275.0751	275.0701	0
21/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	3945.0800	3940.0600	3.9451	3.9401	0
21/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R210 On 05-August-27			Bond Future	280.1844	280.1785	280.1844	280.1785	0
21/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4174.4300	4168.4500	4.1744	4.1685	0
21/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R213 On 06-August-26			Bond Future	8.3691	8.3435	98.0367	98.1293	55,951
21/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	4733.3100	4822.1400	4.7333	4.8221	0
21/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	112.7900	108.9800	0.1128	0.1090	0
21/05/2026	R213 On 05-November-26			Bond Future	8.4351	8.4076	96.2648	96.3591	0
21/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2066.3700	2129.7100	2.0664	2.1297	0
21/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	990.9600	959.9300	0.9910	0.9599	0
21/05/2026	R213 On 04-February-27			Bond Future	8.4900	8.4606	98.1053	98.2016	0
21/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1006.8200	1047.4900	1.0068	1.0475	0
21/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	2158.4300	2102.7700	2.1584	2.1028	0
21/05/2026	R213 On 06-May-27			Bond Future	8.5313	8.4996	96.4651	96.5634	0
21/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	514.8100	539.4100	0.5148	0.5394	0
21/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	3581.9200	3508.2400	3.5819	3.5082	0
21/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1083.3000	1124.1200	1.0833	1.1241	2,830
21/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	2336.1600	2278.7000	2.3362	2.2787	0
21/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3208.7300	3278.8700	3.2087	3.2789	0
21/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	1014.1500	986.0100	1.0142	0.9860	2,830
21/05/2026	R213 On 05-August-27			Bond Future	8.6229	8.5887	98.2334	98.3332	0
21/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1246.6300	1290.2100	1.2466	1.2902	0
21/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	2282.7400	2226.5400	2.2827	2.2265	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	R214 On 06-August-26			Bond Future	9.4616	9.4366	79.7592	79.9220	24,664
21/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	14163.6300	14325.8600	14.1636	14.3259	0
21/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	30.2500	29.7200	0.0303	0.0297	0
21/05/2026	R214 On 05-November-26			Bond Future	9.5219	9.4961	77.9094	78.0751	2,614
21/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	9251.9100	9400.2100	9.2519	9.4002	0
21/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	693.6500	676.2200	0.6937	0.6762	0
21/05/2026	R214 On 04-February-27			Bond Future	9.5775	9.5509	79.3990	79.5680	0
21/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	4646.8000	4757.3700	4.6468	4.7574	0
21/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	2639.3200	2580.8300	2.6393	2.5808	0
21/05/2026	R214 On 06-May-27			Bond Future	9.6261	9.5987	77.6478	77.8203	0
21/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	1821.9800	1883.1600	1.8220	1.8832	0
21/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	6704.7600	6593.4700	6.7048	6.5935	0
21/05/2026	R214 On 05-August-27			Bond Future	9.6945	9.6661	79.0707	79.2460	0
21/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	3049.5800	3130.9800	3.0496	3.1310	0
21/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	5413.3800	5319.4700	5.4134	5.3195	0
21/05/2026	R248 On 06-August-26			Bond Future	9.5240	9.5196	96.8808	96.9192	254,964
21/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	917.9400	940.7400	0.9179	0.9407	0
21/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	5590.2300	5574.6100	5.5902	5.5746	1,762
21/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	5288.2200	5332.0600	5.2882	5.3321	0
21/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	1346.8000	1352.2200	1.3468	1.3522	1,762
21/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	20052.5500	20091.8600	20.0526	20.0919	0
21/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	20.9600	21.8500	0.0210	0.0219	0
21/05/2026	R248 On 05-November-26			Bond Future	9.5809	9.5763	94.2004	94.2396	37,340
21/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	13712.5200	13754.3000	13.7125	13.7543	0
21/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	736.8700	739.4800	0.7369	0.7395	0
21/05/2026	R248 On 04-February-27			Bond Future	9.6333	9.6286	96.0016	96.0417	0
21/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	6959.3100	6994.1300	6.9593	6.9941	0
21/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	3097.9100	3092.6500	3.0979	3.0927	0
21/05/2026	R248 On 06-May-27			Bond Future	9.6791	9.6741	93.4322	93.4731	260
21/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	2739.3000	2760.3800	2.7393	2.7604	0
21/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	8206.8800	8187.0200	8.2069	8.1870	0
21/05/2026	R248 On 05-August-27			Bond Future	9.7425	9.7375	95.1436	95.1850	0
21/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	4074.6600	4098.8900	4.0747	4.0989	0
21/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	7211.3400	7194.1600	7.2113	7.1942	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	R2R9 On 06-August-26			Bond Future	9.3378	9.3283	107.5298	107.6018	4,201
21/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94410.3100	94482.2900	94.4103	94.4823	0
21/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R2R9 On 05-November-26			Bond Future	9.4033	9.3934	104.5019	104.5752	0
21/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93531.8300	93605.1400	93.5318	93.6051	0
21/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R2R9 On 04-February-27			Bond Future	9.4622	9.4519	106.5003	106.5752	0
21/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5514.7300	5569.9200	5.5147	5.5699	0
21/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2466.9900	2447.2700	2.4670	2.4473	0
21/05/2026	R2R9 On 06-May-27			Bond Future	9.5178	9.5071	103.5971	103.6735	0
21/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2160.9600	2191.9500	2.1610	2.1920	0
21/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7249.4000	7203.9600	7.2494	7.2040	0
21/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	2421.8000	2455.1400	2.4218	2.4551	250
21/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	6673.2000	6630.1100	6.6732	6.6301	0
21/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	4831.7900	4880.3600	4.8318	4.8804	0
21/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3962.6100	3934.7500	3.9626	3.9348	250
21/05/2026	R2R9 On 05-August-27			Bond Future	9.5963	9.5853	105.4936	105.5711	0
21/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	3606.7200	3646.2400	3.6067	3.6462	0
21/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	6004.4300	5966.4700	6.0044	5.9665	0
21/05/2026	R4R2 On 06-August-26			Bond Future	9.5483	9.5337	108.3181	108.4402	10,754
21/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	94900.8000	95022.8800	94.9008	95.0229	0
21/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R4R2 On 05-November-26			Bond Future	9.6144	9.5992	105.1784	105.3028	0
21/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	93955.8600	94080.2000	93.9559	94.0802	0
21/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2026	R4R2 On 04-February-27			Bond Future	9.6745	9.6588	107.1898	107.3168	0
21/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6223.5200	6314.1300	6.2235	6.3141	0
21/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2642.0700	2605.7700	2.6421	2.6058	0
21/05/2026	R4R2 On 06-May-27			Bond Future	9.7316	9.7153	104.1740	104.3035	0
21/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2626.4300	2677.1000	2.6264	2.6771	0
21/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8696.8100	8618.0000	8.6968	8.6180	0
21/05/2026	R4R2 On 05-August-27			Bond Future	9.8093	9.7925	106.0809	106.2124	0
21/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	4076.6500	4140.6700	4.0767	4.1407	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	7027.1700	6959.6300	7.0272	6.9596	0
21/05/2026	RR87 On 06-August-26			Bond Future	7.3005	7.3174	100.8574	100.8514	0
21/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	5.8379	5.5815	0.0058	0.0056	0
21/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	278.3479	284.0815	0.2783	0.2841	0
21/05/2026	RR87 On 05-November-26			Bond Future	7.0509	7.1039	102.6867	102.6806	0
21/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.3810	0.3207	0.0004	0.0003	0
21/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	204.5910	210.6007	0.2046	0.2106	0
21/05/2026	RR88 On 06-August-26			Bond Future	7.7003	7.7013	104.2533	104.2521	0
21/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	22.3402	22.8931	0.0223	0.0229	0
21/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1115.8602	1117.5931	1.1159	1.1176	0
21/05/2026	RR88 On 05-November-26			Bond Future	7.7607	7.7618	105.4981	105.4969	0
21/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	45.5416	45.8935	0.0455	0.0459	0
21/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1144.4116	1146.0035	1.1444	1.1460	0
21/05/2026	RR88 On 04-February-27			Bond Future	7.7665	7.7678	103.6615	103.6603	0
21/05/2026	RR88 On 04-February-27	7.78	Call	Bond Future	434.1359	434.4005	0.4341	0.4344	0
21/05/2026	RR88 On 04-February-27	7.78	Put	Bond Future	422.8359	424.2105	0.4228	0.4242	0
21/05/2026	RR88 On 06-May-27			Bond Future	7.7184	7.7201	105.6838	105.6827	0
21/05/2026	RR88 On 06-May-27	7.89	Call	Bond Future	560.5103	560.6822	0.5605	0.5607	0
21/05/2026	RR88 On 06-May-27	7.89	Put	Bond Future	457.9303	459.1322	0.4579	0.4591	0
21/05/2026	RR88 On 05-August-27			Bond Future	7.9326	7.9365	102.3148	102.3134	0
21/05/2026	RR88 On 05-August-27	8.07	Call	Bond Future	576.7779	576.6690	0.5768	0.5767	0
21/05/2026	RR88 On 05-August-27	8.07	Put	Bond Future	527.3679	528.6790	0.5274	0.5287	0
21/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0