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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
26/05/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	2029 On 06-August-26			Bond Future	150.1626	149.9955	150.1626	149.9955	8,306
26/05/2026	2029 On 06-August-26	144.10	Call	Bond Future	6062.5600	5895.4600	6.0626	5.8955	0
26/05/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2029 On 05-November-26			Bond Future	151.4717	151.3022	151.4717	151.3022	0
26/05/2026	2029 On 05-November-26	147.56	Call	Bond Future	3911.7400	3742.1700	3.9117	3.7422	0
26/05/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2029 On 04-February-27			Bond Future	154.4802	154.3077	154.4802	154.3077	0
26/05/2026	2029 On 04-February-27	149.72	Call	Bond Future	4760.2000	4587.6500	4.7602	4.5877	0
26/05/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2029 On 06-May-27			Bond Future	156.0828	155.9069	156.0828	155.9069	0
26/05/2026	2029 On 06-May-27	153.32	Call	Bond Future	2762.8400	2586.8800	2.7628	2.5869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2029 On 05-August-27			Bond Future	159.0698	158.8900	159.0698	158.8900	0
26/05/2026	2029 On 05-August-27	156.72	Call	Bond Future	2349.8300	2170.0300	2.3498	2.1700	0
26/05/2026	2029 On 05-August-27	156.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2030 On 06-August-26			Bond Future	7.9885	7.9786	100.2903	100.3200	151,759
26/05/2026	2030 On 06-August-26	7.21	Call	Bond Future	85.5400	90.8400	0.0855	0.0908	1,000
26/05/2026	2030 On 06-August-26	7.21	Put	Bond Future	2437.8800	2413.4500	2.4379	2.4135	0
26/05/2026	2030 On 06-August-26	7.71	Call	Bond Future	379.0500	393.3400	0.3791	0.3933	1,000
26/05/2026	2030 On 06-August-26	7.71	Put	Bond Future	1212.9100	1197.4700	1.2129	1.1975	0
26/05/2026	2030 On 06-August-26	8.06	Call	Bond Future	868.1200	889.7100	0.8681	0.8897	0
26/05/2026	2030 On 06-August-26	8.06	Put	Bond Future	655.5200	647.3800	0.6555	0.6474	1,000
26/05/2026	2030 On 06-August-26	9.22	Call	Bond Future	3661.2300	3691.1800	3.6612	3.6912	0
26/05/2026	2030 On 06-August-26	9.22	Put	Bond Future	74.6600	74.8800	0.0747	0.0749	0
26/05/2026	2030 On 05-November-26			Bond Future	8.0202	8.0093	102.1416	102.1721	15
26/05/2026	2030 On 05-November-26	8.39	Call	Bond Future	1684.1200	1707.1400	1.6841	1.7071	0
26/05/2026	2030 On 05-November-26	8.39	Put	Bond Future	657.8900	650.4100	0.6579	0.6504	0
26/05/2026	2030 On 04-February-27			Bond Future	8.0215	8.0094	100.1394	100.1708	0
26/05/2026	2030 On 04-February-27	7.82	Call	Bond Future	876.4200	892.2000	0.8764	0.8922	0
26/05/2026	2030 On 04-February-27	7.82	Put	Bond Future	1402.0400	1386.4000	1.4020	1.3864	0
26/05/2026	2030 On 06-May-27			Bond Future	8.0164	8.0031	102.1510	102.1832	0
26/05/2026	2030 On 06-May-27	7.27	Call	Bond Future	496.5100	506.9100	0.4965	0.5069	0
26/05/2026	2030 On 06-May-27	7.27	Put	Bond Future	2312.6500	2290.8500	2.3127	2.2909	0
26/05/2026	2030 On 05-August-27			Bond Future	8.0741	8.0593	100.0717	100.1042	0
26/05/2026	2030 On 05-August-27	8.11	Call	Bond Future	1271.9300	1290.2000	1.2719	1.2902	0
26/05/2026	2030 On 05-August-27	8.11	Put	Bond Future	1193.1000	1178.8500	1.1931	1.1789	0
26/05/2026	2031 On 06-August-26			Bond Future	116.4329	116.5782	116.4329	116.5782	5,260
26/05/2026	2031 On 06-August-26	113.81	Call	Bond Future	2622.9000	2780.6300	2.6229	2.7806	0
26/05/2026	2031 On 06-August-26	113.81	Put	Bond Future	0.0000	12.4100	0.0000	0.0124	0
26/05/2026	2031 On 05-November-26			Bond Future	118.6098	118.7581	118.6098	118.7581	7,356
26/05/2026	2031 On 05-November-26	111.49	Call	Bond Future	7119.7800	7268.1100	7.1198	7.2681	0
26/05/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
26/05/2026	2031 On 04-February-27			Bond Future	118.4704	118.6226	118.4704	118.6226	0
26/05/2026	2031 On 04-February-27	116.18	Call	Bond Future	2290.3800	2596.5000	2.2904	2.5965	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	2031 On 04-February-27	116.18	Put	Bond Future	0.0000	153.8700	0.0000	0.1539	0
26/05/2026	2031 On 06-May-27			Bond Future	120.8755	121.0310	120.8755	121.0310	0
26/05/2026	2031 On 06-May-27	116.87	Call	Bond Future	4005.4800	4198.1200	4.0055	4.1981	0
26/05/2026	2031 On 06-May-27	116.87	Put	Bond Future	0.0000	37.1400	0.0000	0.0371	0
26/05/2026	2031 On 05-August-27			Bond Future	120.6355	120.7945	120.6355	120.7945	0
26/05/2026	2031 On 05-August-27	121.41	Call	Bond Future	0.0000	747.0500	0.0000	0.7471	0
26/05/2026	2031 On 05-August-27	121.41	Put	Bond Future	774.4600	1362.5100	0.7745	1.3625	0
26/05/2026	2032 On 06-August-26			Bond Future	8.2830	8.2731	102.8581	102.9017	130,148
26/05/2026	2032 On 06-August-26	10.12	Call	Bond Future	7784.0500	7828.3600	7.7841	7.8284	0
26/05/2026	2032 On 06-August-26	10.12	Put	Bond Future	43.4100	44.0400	0.0434	0.0440	0
26/05/2026	2032 On 05-November-26			Bond Future	8.3244	8.3139	100.5969	100.6416	41,865
26/05/2026	2032 On 05-November-26	9.16	Call	Bond Future	4107.9900	4147.1800	4.1080	4.1472	0
26/05/2026	2032 On 05-November-26	9.16	Put	Bond Future	621.6700	616.1500	0.6217	0.6162	0
26/05/2026	2032 On 04-February-27			Bond Future	8.3479	8.3367	102.5727	102.6186	0
26/05/2026	2032 On 04-February-27	8.48	Call	Bond Future	2245.7500	2275.0600	2.2458	2.2751	0
26/05/2026	2032 On 04-February-27	8.48	Put	Bond Future	1705.7000	1689.1100	1.7057	1.6891	0
26/05/2026	2032 On 06-May-27			Bond Future	8.3613	8.3494	100.4704	100.5174	0
26/05/2026	2032 On 06-May-27	7.80	Call	Bond Future	1213.5900	1232.9100	1.2136	1.2329	0
26/05/2026	2032 On 06-May-27	7.80	Put	Bond Future	3453.8900	3426.2300	3.4539	3.4262	0
26/05/2026	2032 On 05-August-27			Bond Future	8.4126	8.4000	102.3672	102.4148	0
26/05/2026	2032 On 05-August-27	8.42	Call	Bond Future	2279.8800	2306.9600	2.2799	2.3070	0
26/05/2026	2032 On 05-August-27	8.42	Put	Bond Future	2252.0400	2231.5500	2.2520	2.2316	0
26/05/2026	2033 On 06-August-26			Bond Future	146.3955	146.3901	146.3955	146.3901	22,007
26/05/2026	2033 On 06-August-26	134.25	Call	Bond Future	12145.5200	12140.1100	12.1455	12.1401	0
26/05/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2033 On 05-November-26			Bond Future	147.5310	147.5259	147.5310	147.5259	0
26/05/2026	2033 On 05-November-26	137.26	Call	Bond Future	10271.0200	10265.8700	10.2710	10.2659	0
26/05/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2033 On 04-February-27			Bond Future	150.4610	150.4563	150.4610	150.4563	0
26/05/2026	2033 On 04-February-27	142.71	Call	Bond Future	7751.0300	7746.2600	7.7510	7.7463	0
26/05/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2033 On 06-May-27			Bond Future	151.8765	151.8720	151.8765	151.8720	0
26/05/2026	2033 On 06-May-27	151.21	Call	Bond Future	666.5000	662.0400	0.6665	0.6620	0

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26/05/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2033 On 05-August-27			Bond Future	154.7831	154.7781	154.7831	154.7781	0
26/05/2026	2033 On 05-August-27	153.15	Call	Bond Future	1633.1100	1628.1200	1.6331	1.6281	0
26/05/2026	2033 On 05-August-27	153.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2037 On 06-August-26			Bond Future	8.9042	8.8688	97.5561	97.7902	230,364
26/05/2026	2037 On 06-August-26	9.30	Call	Bond Future	3508.2700	3687.3800	3.5083	3.6874	0
26/05/2026	2037 On 06-August-26	9.30	Put	Bond Future	943.1700	888.1700	0.9432	0.8882	8,000
26/05/2026	2037 On 06-August-26	10.02	Call	Bond Future	7264.0400	7482.9700	7.2640	7.4830	2,541
26/05/2026	2037 On 06-August-26	10.02	Put	Bond Future	260.7200	245.5400	0.2607	0.2455	0
26/05/2026	2037 On 06-August-26	10.70	Call	Bond Future	11022.4000	11252.3200	11.0224	11.2523	0
26/05/2026	2037 On 06-August-26	10.70	Put	Bond Future	81.4900	77.3000	0.0815	0.0773	2,541
26/05/2026	2037 On 06-August-26	11.30	Call	Bond Future	14246.1400	14479.2000	14.2461	14.4792	0
26/05/2026	2037 On 06-August-26	11.30	Put	Bond Future	22.5300	21.4800	0.0225	0.0215	2,541
26/05/2026	2037 On 06-August-26	11.71	Call	Bond Future	16375.9700	16609.7800	16.3760	16.6098	0
26/05/2026	2037 On 06-August-26	11.71	Put	Bond Future	6.8500	6.5500	0.0069	0.0066	0
26/05/2026	2037 On 05-November-26			Bond Future	8.9504	8.9136	99.3570	99.5957	0
26/05/2026	2037 On 05-November-26	9.46	Call	Bond Future	4673.7600	4847.7600	4.6738	4.8478	4,490
26/05/2026	2037 On 05-November-26	9.46	Put	Bond Future	1445.1200	1380.5000	1.4451	1.3805	0
26/05/2026	2037 On 05-November-26	10.23	Call	Bond Future	8465.0300	8675.1800	8.4650	8.6752	0
26/05/2026	2037 On 05-November-26	10.23	Put	Bond Future	625.1900	596.7200	0.6252	0.5967	4,490
26/05/2026	2037 On 05-November-26	10.62	Call	Bond Future	10474.5300	10694.4600	10.4745	10.6945	0
26/05/2026	2037 On 05-November-26	10.62	Put	Bond Future	415.1000	396.4100	0.4151	0.3964	0
26/05/2026	2037 On 05-November-26	10.83	Call	Bond Future	11559.1100	11782.8000	11.5591	11.7828	0
26/05/2026	2037 On 05-November-26	10.83	Put	Bond Future	335.3800	320.4500	0.3354	0.3205	4,490
26/05/2026	2037 On 04-February-27			Bond Future	8.9859	8.9477	97.0497	97.2933	0
26/05/2026	2037 On 04-February-27	8.44	Call	Bond Future	1713.2600	1803.8300	1.7133	1.8038	4,490
26/05/2026	2037 On 04-February-27	8.44	Put	Bond Future	5269.9900	5116.9500	5.2700	5.1170	0
26/05/2026	2037 On 04-February-27	9.31	Call	Bond Future	4343.5900	4501.0000	4.3436	4.5010	0
26/05/2026	2037 On 04-February-27	9.31	Put	Bond Future	2310.4400	2224.2400	2.3104	2.2242	4,490
26/05/2026	2037 On 04-February-27	9.51	Call	Bond Future	5180.3300	5350.5500	5.1803	5.3506	0
26/05/2026	2037 On 04-February-27	9.51	Put	Bond Future	1920.7800	1847.3900	1.9208	1.8474	0
26/05/2026	2037 On 04-February-27	9.81	Call	Bond Future	6536.9400	6723.1300	6.5369	6.7231	0
26/05/2026	2037 On 04-February-27	9.81	Put	Bond Future	1477.1000	1419.6800	1.4771	1.4197	4,490
26/05/2026	2037 On 06-May-27			Bond Future	9.0208	8.9811	98.9994	99.2481	0

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26/05/2026	2037 On 06-May-27	8.58	Call	Bond Future	2352.1100	2456.5200	2.3521	2.4565	0
26/05/2026	2037 On 06-May-27	8.58	Put	Bond Future	5158.2100	5013.9600	5.1582	5.0140	0
26/05/2026	2037 On 05-August-27			Bond Future	9.0811	9.0397	96.6096	96.8627	0
26/05/2026	2037 On 05-August-27	9.05	Call	Bond Future	3772.2900	3907.6600	3.7723	3.9077	0
26/05/2026	2037 On 05-August-27	9.05	Put	Bond Future	3962.4600	3844.7500	3.9625	3.8448	0
26/05/2026	2038 On 06-August-26			Bond Future	161.5149	161.6701	161.5149	161.6701	4,217
26/05/2026	2038 On 06-August-26	144.72	Call	Bond Future	16794.8700	16950.0800	16.7949	16.9501	0
26/05/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2038 On 05-November-26			Bond Future	164.5346	164.6929	164.5346	164.6929	1,373
26/05/2026	2038 On 05-November-26	146.31	Call	Bond Future	18224.5900	18382.8800	18.2246	18.3829	0
26/05/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2038 On 04-February-27			Bond Future	165.5369	165.6994	165.5369	165.6994	0
26/05/2026	2038 On 04-February-27	153.83	Call	Bond Future	11706.9000	11869.3900	11.7069	11.8694	0
26/05/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2038 On 06-May-27			Bond Future	168.8969	169.0630	168.8969	169.0630	0
26/05/2026	2038 On 06-May-27	166.10	Call	Bond Future	2796.9300	2963.0200	2.7969	2.9630	0
26/05/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2038 On 05-August-27			Bond Future	169.8119	169.9816	169.8119	169.9816	0
26/05/2026	2038 On 05-August-27	169.13	Call	Bond Future	681.8500	851.5500	0.6819	0.8516	0
26/05/2026	2038 On 05-August-27	169.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2040 On 06-August-26			Bond Future	9.1295	9.1045	99.2953	99.4860	80,503
26/05/2026	2040 On 06-August-26	12.19	Call	Bond Future	19867.3700	20058.0200	19.8674	20.0580	0
26/05/2026	2040 On 06-August-26	12.19	Put	Bond Future	5.8800	5.8300	0.0059	0.0058	0
26/05/2026	2040 On 05-November-26			Bond Future	9.1772	9.1513	101.1285	101.3229	0
26/05/2026	2040 On 05-November-26	9.91	Call	Bond Future	6596.9800	6752.0000	6.5970	6.7520	2,300
26/05/2026	2040 On 05-November-26	9.91	Put	Bond Future	1309.3400	1269.9600	1.3093	1.2700	0
26/05/2026	2040 On 05-November-26	10.67	Call	Bond Future	10947.3100	11124.6500	10.9473	11.1247	0
26/05/2026	2040 On 05-November-26	10.67	Put	Bond Future	592.3000	575.2400	0.5923	0.5752	2,300
26/05/2026	2040 On 05-November-26	11.06	Call	Bond Future	13210.9600	13394.1600	13.2110	13.3942	0
26/05/2026	2040 On 05-November-26	11.06	Put	Bond Future	408.0800	396.8800	0.4081	0.3969	0
26/05/2026	2040 On 05-November-26	11.27	Call	Bond Future	14417.7500	14603.1700	14.4178	14.6032	0
26/05/2026	2040 On 05-November-26	11.27	Put	Bond Future	337.3400	328.3600	0.3373	0.3284	2,300
26/05/2026	2040 On 04-February-27			Bond Future	9.2157	9.1889	98.6054	98.8040	0

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26/05/2026	2040 On 04-February-27	8.78	Call	Bond Future	2354.1200	2437.7600	2.3541	2.4378	2,300
26/05/2026	2040 On 04-February-27	8.78	Put	Bond Future	5651.8800	5536.9600	5.6519	5.5370	0
26/05/2026	2040 On 04-February-27	9.67	Call	Bond Future	5690.9400	5828.2300	5.6909	5.8282	0
26/05/2026	2040 On 04-February-27	9.67	Put	Bond Future	2410.3600	2349.0900	2.4104	2.3491	2,300
26/05/2026	2040 On 04-February-27	9.93	Call	Bond Future	6996.0900	7145.3400	6.9961	7.1453	0
26/05/2026	2040 On 04-February-27	9.93	Put	Bond Future	1907.0600	1857.7500	1.9071	1.8578	0
26/05/2026	2040 On 04-February-27	10.17	Call	Bond Future	8270.1600	8428.4000	8.2702	8.4284	0
26/05/2026	2040 On 04-February-27	10.17	Put	Bond Future	1554.8100	1514.4900	1.5548	1.5145	2,300
26/05/2026	2040 On 06-May-27			Bond Future	9.2537	9.2260	100.5866	100.7893	0
26/05/2026	2040 On 06-May-27	8.88	Call	Bond Future	3032.4400	3124.0000	3.0324	3.1240	0
26/05/2026	2040 On 06-May-27	8.88	Put	Bond Future	5811.8700	5700.7400	5.8119	5.7007	0
26/05/2026	2040 On 05-August-27			Bond Future	9.3139	9.2852	97.9760	98.1822	0
26/05/2026	2040 On 05-August-27	9.33	Call	Bond Future	4683.6400	4798.4700	4.6836	4.7985	0
26/05/2026	2040 On 05-August-27	9.33	Put	Bond Future	4568.4400	4477.0300	4.5684	4.4770	0
26/05/2026	2043 On 06-August-26			Bond Future	124.8892	124.8843	124.8892	124.8843	3,416
26/05/2026	2043 On 06-August-26	110.88	Call	Bond Future	14009.1500	14004.5921	14.0092	14.0046	0
26/05/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.3421	0.0000	0.0003	0
26/05/2026	2043 On 05-November-26			Bond Future	127.2242	127.2195	127.2242	127.2195	0
26/05/2026	2043 On 05-November-26	112.84	Call	Bond Future	14384.2100	14393.8253	14.3842	14.3938	0
26/05/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0000	14.2953	0.0000	0.0143	0
26/05/2026	2043 On 04-February-27			Bond Future	126.8119	126.8082	126.8119	126.8082	0
26/05/2026	2043 On 04-February-27	117.63	Call	Bond Future	9181.8900	9534.4550	9.1819	9.5345	0
26/05/2026	2043 On 04-February-27	117.63	Put	Bond Future	0.0000	356.2750	0.0000	0.3563	0
26/05/2026	2043 On 06-May-27			Bond Future	129.3864	129.3829	129.3864	129.3829	0
26/05/2026	2043 On 06-May-27	127.48	Call	Bond Future	1906.4300	4369.2547	1.9064	4.3693	0
26/05/2026	2043 On 06-May-27	127.48	Put	Bond Future	0.0000	2466.3547	0.0000	2.4664	0
26/05/2026	2043 On 05-August-27			Bond Future	128.8549	128.8517	128.8549	128.8517	0
26/05/2026	2043 On 05-August-27	129.56	Call	Bond Future	0.0000	3372.6154	0.0000	3.3726	0
26/05/2026	2043 On 05-August-27	129.56	Put	Bond Future	705.1500	4080.8754	0.7052	4.0809	0
26/05/2026	2044 On 06-August-26			Bond Future	9.2518	9.2165	95.9731	96.2667	46,267
26/05/2026	2044 On 06-August-26	9.00	Call	Bond Future	1512.7200	1641.7200	1.5127	1.6417	0
26/05/2026	2044 On 06-August-26	9.00	Put	Bond Future	3638.2000	3473.6500	3.6382	3.4737	7,000
26/05/2026	2044 On 06-August-26	9.25	Call	Bond Future	2413.9400	2583.7100	2.4139	2.5837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	2044 On 06-August-26	9.25	Put	Bond Future	2428.7200	2304.9400	2.4287	2.3049	7,000
26/05/2026	2044 On 06-August-26	9.75	Call	Bond Future	5016.1000	5251.5600	5.0161	5.2516	0
26/05/2026	2044 On 06-August-26	9.75	Put	Bond Future	1010.1800	952.0900	1.0102	0.9521	14,500
26/05/2026	2044 On 06-August-26	12.42	Call	Bond Future	21648.9600	21942.3000	21.6490	21.9423	0
26/05/2026	2044 On 06-August-26	12.42	Put	Bond Future	5.4300	5.2200	0.0054	0.0052	0
26/05/2026	2044 On 05-November-26			Bond Future	9.2973	9.2609	97.7449	98.0440	91,911
26/05/2026	2044 On 05-November-26	11.34	Call	Bond Future	15165.6200	15448.0900	15.1656	15.4481	0
26/05/2026	2044 On 05-November-26	11.34	Put	Bond Future	393.7800	377.1400	0.3938	0.3771	0
26/05/2026	2044 On 04-February-27			Bond Future	9.3347	9.2972	95.2807	95.5859	0
26/05/2026	2044 On 04-February-27	10.18	Call	Bond Future	8406.7800	8641.7000	8.4068	8.6417	0
26/05/2026	2044 On 04-February-27	10.18	Put	Bond Future	1894.9600	1824.6600	1.8950	1.8247	0
26/05/2026	2044 On 06-May-27			Bond Future	9.3714	9.3328	97.1950	97.5065	0
26/05/2026	2044 On 06-May-27	9.08	Call	Bond Future	3646.2400	3793.0600	3.6462	3.7931	0
26/05/2026	2044 On 06-May-27	9.08	Put	Bond Future	6033.1400	5868.4100	6.0331	5.8684	0
26/05/2026	2044 On 05-August-27			Bond Future	9.4275	9.3876	94.6456	94.9628	0
26/05/2026	2044 On 05-August-27	9.44	Call	Bond Future	5197.7300	5373.3800	5.1977	5.3734	0
26/05/2026	2044 On 05-August-27	9.44	Put	Bond Future	5098.6300	4957.0700	5.0986	4.9571	0
26/05/2026	2046 On 06-August-26			Bond Future	144.1864	145.1384	144.1864	145.1384	18,596
26/05/2026	2046 On 06-August-26	122.38	Call	Bond Future	21806.3700	22758.3900	21.8064	22.7584	0
26/05/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2046 On 05-November-26			Bond Future	144.5282	145.4986	144.5282	145.4986	0
26/05/2026	2046 On 05-November-26	125.48	Call	Bond Future	19048.1900	20018.6300	19.0482	20.0186	0
26/05/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2046 On 04-February-27			Bond Future	147.3990	148.3892	147.3990	148.3892	0
26/05/2026	2046 On 04-February-27	131.09	Call	Bond Future	16308.9600	17299.2100	16.3090	17.2992	0
26/05/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2046 On 06-May-27			Bond Future	147.9827	148.9929	147.9827	148.9929	0
26/05/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	2.9300	0.0000	0.0029	0
26/05/2026	2046 On 06-May-27	148.99	Put	Bond Future	1007.3400	0.0000	1.0073	0.0000	0
26/05/2026	2046 On 05-August-27			Bond Future	150.8134	151.8425	150.8134	151.8425	0
26/05/2026	2046 On 05-August-27	149.17	Call	Bond Future	1643.4100	2672.5300	1.6434	2.6725	0
26/05/2026	2046 On 05-August-27	149.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2050 On 06-August-26			Bond Future	145.9243	146.9185	145.9243	146.9185	18,177

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	2050 On 06-August-26	123.27	Call	Bond Future	22654.2900	23648.5300	22.6543	23.6485	0
26/05/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2050 On 05-November-26			Bond Future	148.6523	149.6656	148.6523	149.6656	0
26/05/2026	2050 On 05-November-26	123.84	Call	Bond Future	24812.3300	25825.5700	24.8123	25.8256	0
26/05/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2050 On 04-February-27			Bond Future	149.0826	150.1172	149.0826	150.1172	0
26/05/2026	2050 On 04-February-27	132.39	Call	Bond Future	16692.5800	17727.2100	16.6926	17.7272	0
26/05/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2050 On 06-May-27			Bond Future	152.1085	153.1644	152.1085	153.1644	0
26/05/2026	2050 On 06-May-27	150.46	Call	Bond Future	1648.5300	2704.3500	1.6485	2.7044	0
26/05/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	2050 On 05-August-27			Bond Future	152.4387	153.5149	152.4387	153.5149	0
26/05/2026	2050 On 05-August-27	152.97	Call	Bond Future	0.0000	544.9000	0.0000	0.5449	0
26/05/2026	2050 On 05-August-27	152.97	Put	Bond Future	531.3000	0.0000	0.5313	0.0000	0
26/05/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	AL37 On 06-August-26			Index Future	1289.9980	1290.4730	1289.9980	1,290.4730	0
26/05/2026	AL37 On 05-November-26			Index Future	1314.0550	1314.5410	1314.0550	1,314.5410	0
26/05/2026	AL37 On 04-February-27			Index Future	1339.8360	1340.3360	1339.8360	1,340.3360	0
26/05/2026	AL37 On 06-May-27			Index Future	1366.7200	1367.2320	1366.7200	1,367.2320	0
26/05/2026	AL37 On 05-August-27			Index Future	1392.3270	1392.8450	1392.3270	1,392.8450	0
26/05/2026	AL7T On 06-August-26			Index Future	1672.5250	1675.7140	1672.5250	1,675.7140	0
26/05/2026	AL7T On 05-November-26			Index Future	1703.7150	1706.9670	1703.7150	1,706.9670	0
26/05/2026	AL7T On 04-February-27			Index Future	1737.1410	1740.4620	1737.1410	1,740.4620	0
26/05/2026	AL7T On 06-May-27			Index Future	1771.9980	1775.3880	1771.9980	1,775.3880	0
26/05/2026	AL7T On 05-August-27			Index Future	1805.1980	1808.6460	1805.1980	1,808.6460	0
26/05/2026	ALBI On 06-August-26			Index Future	1414.7190	1417.0920	1414.7190	1,417.0920	76
26/05/2026	ALBI On 05-November-26			Index Future	1441.1020	1443.5210	1441.1020	1,443.5210	0
26/05/2026	ALBI On 04-February-27			Index Future	1469.3750	1471.8470	1469.3750	1,471.8470	0
26/05/2026	ALBI On 06-May-27			Index Future	1498.8590	1501.3820	1498.8590	1,501.3820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	ALBI On 05-August-27			Index Future	1526.9420	1529.5080	1526.9420	1,529.5080	0
26/05/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/05/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/05/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/05/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	ES33 On 06-August-26			Bond Future	9.0539	9.0236	95.0405	95.1891	0
26/05/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13171.8400	13320.4400	13.1718	13.3204	0
26/05/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	ES33 On 05-November-26			Bond Future	9.1205	9.0887	93.0239	93.1755	0
26/05/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7695.4600	7847.0600	7.6955	7.8471	0
26/05/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	ES33 On 04-February-27			Bond Future	9.1769	9.1434	94.8723	95.0272	0
26/05/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2375.7700	2530.6100	2.3758	2.5306	0
26/05/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	ES33 On 06-May-27			Bond Future	9.2238	9.1885	93.0013	93.1594	0
26/05/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1924.0600	1765.8900	1.9241	1.7659	0
26/05/2026	ES33 On 05-August-27			Bond Future	9.3029	9.2658	94.7776	94.9385	0
26/05/2026	ES33 On 05-August-27	9.27	Call	Bond Future	0.0000	18.0800	0.0000	0.0181	0
26/05/2026	ES33 On 05-August-27	9.27	Put	Bond Future	142.8300	0.0000	0.1428	0.0000	0
26/05/2026	ES42 On 06-August-26			Bond Future	9.5718	9.5366	93.8894	94.1552	0
26/05/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19415.0800	19680.9000	19.4151	19.6809	0
26/05/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	ES42 On 05-November-26			Bond Future	9.6291	9.5927	91.3805	91.6515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13415.7100	13686.6700	13.4157	13.6867	0
26/05/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	ES42 On 04-February-27			Bond Future	9.6777	9.6401	93.1970	93.4736	0
26/05/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4337.1100	4613.6700	4.3371	4.6137	0
26/05/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	ES42 On 06-May-27			Bond Future	9.7232	9.6844	90.8242	91.1065	0
26/05/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2918.2000	2635.8100	2.9182	2.6358	0
26/05/2026	ES42 On 05-August-27			Bond Future	9.7874	9.7473	92.5571	92.8446	0
26/05/2026	ES42 On 05-August-27	9.84	Call	Bond Future	375.0900	662.5900	0.3751	0.6626	0
26/05/2026	ES42 On 05-August-27	9.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	GOVI On 06-August-26			GOVI	1387.9440	1390.3110	1387.9440	1,390.3110	734
26/05/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1989440.0000	2013110.0000	198.9440	201.3110	0
26/05/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	GOVI On 05-November-26			GOVI	1413.8280	1416.2410	1413.8280	1,416.2410	0
26/05/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1368280.0000	1392410.0000	136.8280	139.2410	0
26/05/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	GOVI On 04-February-27			GOVI	1441.5660	1444.0310	1441.5660	1,444.0310	0
26/05/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	725660.0000	750310.0000	72.5660	75.0310	0
26/05/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	GOVI On 06-May-27			GOVI	1470.4920	1473.0080	1470.4920	1,473.0080	0
26/05/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	434920.0000	460080.0000	43.4920	46.0080	0
26/05/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	GOVI On 05-August-27			GOVI	1498.0430	1500.6020	1498.0430	1,500.6020	0
26/05/2026	GOVI On 05-August-27	1,465.00	Call	GOVI	330430.0000	356020.0000	33.0430	35.6020	0
26/05/2026	GOVI On 05-August-27	1,465.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/05/2026	I258 On 06-August-26			Bond Future	132.8812	132.8761	132.8812	132.8761	0
26/05/2026	I258 On 06-August-26	112.95	Call	Bond Future	19931.1600	19927.4274	19.9312	19.9274	0
26/05/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	1.2974	0.0000	0.0013	0
26/05/2026	I258 On 05-November-26			Bond Future	135.3655	135.3607	135.3655	135.3607	0
26/05/2026	I258 On 05-November-26	114.95	Call	Bond Future	20415.4700	20449.6286	20.4155	20.4496	0
26/05/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0000	38.9586	0.0000	0.0390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	I258 On 04-February-27			Bond Future	135.1148	135.1110	135.1148	135.1110	0
26/05/2026	I258 On 04-February-27	118.90	Call	Bond Future	16214.8000	16577.9818	16.2148	16.5780	0
26/05/2026	I258 On 04-February-27	118.90	Put	Bond Future	0.0000	366.9418	0.0000	0.3669	0
26/05/2026	I258 On 06-May-27			Bond Future	137.8579	137.8544	137.8579	137.8544	0
26/05/2026	I258 On 06-May-27	134.78	Call	Bond Future	3077.8500	6960.9009	3.0779	6.9609	0
26/05/2026	I258 On 06-May-27	134.78	Put	Bond Future	0.0000	3886.5009	0.0000	3.8865	0
26/05/2026	I258 On 05-August-27			Bond Future	137.4885	137.4854	137.4885	137.4854	0
26/05/2026	I258 On 05-August-27	138.93	Call	Bond Future	0.0000	5263.2350	0.0000	5.2632	0
26/05/2026	I258 On 05-August-27	138.93	Put	Bond Future	1441.5100	6707.8450	1.4415	6.7078	0
26/05/2026	IGOV On 06-August-26			Index Future	451.6160	452.8340	451.6160	452.8340	250
26/05/2026	IGOV On 05-November-26			Index Future	460.1480	461.3890	460.1480	461.3890	8
26/05/2026	IGOV On 04-February-27			Index Future	469.2820	470.5500	469.2820	470.5500	0
26/05/2026	IGOV On 06-May-27			Index Future	478.8040	480.0970	478.8040	480.0970	0
26/05/2026	IGOV On 05-August-27			Index Future	487.8780	489.1940	487.8780	489.1940	0
26/05/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/05/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/05/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/05/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/05/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/05/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/05/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/05/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/05/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/05/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/05/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/05/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/05/2026	R033 On 06-August-26			Bond Future	8.3834	8.3736	111.7409	111.7926	9,292
26/05/2026	R033 On 06-August-26	10.25	Call	Bond Future	9332.9000	9385.3500	9.3329	9.3854	0
26/05/2026	R033 On 06-August-26	10.25	Put	Bond Future	46.2900	47.0000	0.0463	0.0470	0
26/05/2026	R033 On 05-November-26			Bond Future	8.4262	8.4158	108.7613	108.8143	0
26/05/2026	R033 On 05-November-26	9.33	Call	Bond Future	5155.6200	5202.7600	5.1556	5.2028	0
26/05/2026	R033 On 05-November-26	9.33	Put	Bond Future	671.1500	665.3600	0.6712	0.6654	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	R033 On 04-February-27			Bond Future	8.4528	8.4418	110.8977	110.9520	0
26/05/2026	R033 On 04-February-27	8.65	Call	Bond Future	2885.9300	2921.8500	2.8859	2.9219	0
26/05/2026	R033 On 04-February-27	8.65	Put	Bond Future	1919.1800	1900.8100	1.9192	1.9008	0
26/05/2026	R033 On 06-May-27			Bond Future	8.4705	8.4589	108.0799	108.1355	0
26/05/2026	R033 On 06-May-27	7.93	Call	Bond Future	1515.8200	1539.2100	1.5158	1.5392	0
26/05/2026	R033 On 06-May-27	7.93	Put	Bond Future	4129.3300	4097.1800	4.1293	4.0972	0
26/05/2026	R033 On 05-August-27			Bond Future	8.5223	8.5100	110.1197	110.1760	0
26/05/2026	R033 On 05-August-27	8.54	Call	Bond Future	2809.1800	2841.5600	2.8092	2.8416	0
26/05/2026	R033 On 05-August-27	8.54	Put	Bond Future	2728.1800	2704.2600	2.7282	2.7043	0
26/05/2026	R035 On 06-August-26			Bond Future	8.5655	8.5402	105.8202	105.9735	93,959
26/05/2026	R035 On 06-August-26	7.70	Call	Bond Future	233.8400	257.8200	0.2338	0.2578	4,876
26/05/2026	R035 On 06-August-26	7.70	Put	Bond Future	5647.6100	5518.2900	5.6476	5.5183	0
26/05/2026	R035 On 06-August-26	7.90	Call	Bond Future	385.6500	420.7200	0.3857	0.4207	0
26/05/2026	R035 On 06-August-26	7.90	Put	Bond Future	4516.0900	4397.8600	4.5161	4.3979	0
26/05/2026	R035 On 06-August-26	7.95	Call	Bond Future	436.7500	475.1500	0.4368	0.4752	4,876
26/05/2026	R035 On 06-August-26	7.95	Put	Bond Future	4249.4500	4134.5500	4.2495	4.1346	0
26/05/2026	R035 On 06-August-26	8.29	Call	Bond Future	952.5000	1017.9800	0.9525	1.0180	1,000
26/05/2026	R035 On 06-August-26	8.29	Put	Bond Future	2636.8000	2548.9800	2.6368	2.5490	0
26/05/2026	R035 On 06-August-26	8.34	Call	Bond Future	1064.2900	1134.3600	1.0643	1.1344	0
26/05/2026	R035 On 06-August-26	8.34	Put	Bond Future	2440.2800	2357.0500	2.4403	2.3571	4,876
26/05/2026	R035 On 06-August-26	8.71	Call	Bond Future	2170.1700	2272.9200	2.1702	2.2729	350
26/05/2026	R035 On 06-August-26	8.71	Put	Bond Future	1301.1000	1250.5500	1.3011	1.2506	0
26/05/2026	R035 On 06-August-26	8.79	Call	Bond Future	2472.3600	2581.2400	2.4724	2.5812	1,000
26/05/2026	R035 On 06-August-26	8.79	Put	Bond Future	1126.2000	1081.7800	1.1262	1.0818	0
26/05/2026	R035 On 06-August-26	9.13	Call	Bond Future	3943.4200	4072.5400	3.9434	4.0725	200
26/05/2026	R035 On 06-August-26	9.13	Put	Bond Future	601.9800	577.8000	0.6020	0.5778	0
26/05/2026	R035 On 06-August-26	9.21	Call	Bond Future	4321.7700	4454.3500	4.3218	4.4544	0
26/05/2026	R035 On 06-August-26	9.21	Put	Bond Future	518.3500	497.6300	0.5184	0.4976	350
26/05/2026	R035 On 06-August-26	9.22	Call	Bond Future	4369.7100	4502.6900	4.3697	4.5027	250
26/05/2026	R035 On 06-August-26	9.22	Put	Bond Future	508.7500	488.4300	0.5088	0.4884	0
26/05/2026	R035 On 06-August-26	9.39	Call	Bond Future	5204.1800	5342.9700	5.2042	5.3430	0
26/05/2026	R035 On 06-August-26	9.39	Put	Bond Future	371.5700	357.0600	0.3716	0.3571	1,000
26/05/2026	R035 On 06-August-26	9.63	Call	Bond Future	6421.8600	6566.3100	6.4219	6.5663	0
26/05/2026	R035 On 06-August-26	9.63	Put	Bond Future	238.7900	229.9400	0.2388	0.2299	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	R035 On 06-August-26	9.71	Call	Bond Future	6833.9500	6979.7700	6.8340	6.9798	0
26/05/2026	R035 On 06-August-26	9.71	Put	Bond Future	206.1900	198.7100	0.2062	0.1987	350
26/05/2026	R035 On 06-August-26	9.72	Call	Bond Future	6885.6500	7031.6300	6.8857	7.0316	0
26/05/2026	R035 On 06-August-26	9.72	Put	Bond Future	202.4900	195.1700	0.2025	0.1952	250
26/05/2026	R035 On 06-August-26	10.13	Call	Bond Future	9014.8100	9165.1100	9.0148	9.1651	0
26/05/2026	R035 On 06-August-26	10.13	Put	Bond Future	96.2300	93.2300	0.0962	0.0932	200
26/05/2026	R035 On 06-August-26	10.22	Call	Bond Future	9482.0500	9632.9000	9.4821	9.6329	0
26/05/2026	R035 On 06-August-26	10.22	Put	Bond Future	82.0000	79.5500	0.0820	0.0796	250
26/05/2026	R035 On 06-August-26	11.06	Call	Bond Future	13753.2000	13906.2500	13.7532	13.9063	0
26/05/2026	R035 On 06-August-26	11.06	Put	Bond Future	13.7900	13.5400	0.0138	0.0135	0
26/05/2026	R035 On 05-November-26			Bond Future	8.6094	8.5829	103.2715	103.4279	32,844
26/05/2026	R035 On 05-November-26	7.97	Call	Bond Future	914.1300	962.3400	0.9141	0.9623	600
26/05/2026	R035 On 05-November-26	7.97	Put	Bond Future	4783.7800	4675.6300	4.7838	4.6756	0
26/05/2026	R035 On 05-November-26	8.47	Call	Bond Future	1912.0500	1990.8900	1.9121	1.9909	0
26/05/2026	R035 On 05-November-26	8.47	Put	Bond Future	2739.8200	2662.3000	2.7398	2.6623	600
26/05/2026	R035 On 05-November-26	8.80	Call	Bond Future	2962.2400	3061.7700	2.9622	3.0618	200
26/05/2026	R035 On 05-November-26	8.80	Put	Bond Future	1844.0800	1787.2500	1.8441	1.7873	0
26/05/2026	R035 On 05-November-26	8.97	Call	Bond Future	3604.4000	3713.2200	3.6044	3.7132	0
26/05/2026	R035 On 05-November-26	8.97	Put	Bond Future	1502.4000	1454.8600	1.5024	1.4549	600
26/05/2026	R035 On 05-November-26	9.30	Call	Bond Future	4994.0700	5117.4600	4.9941	5.1175	0
26/05/2026	R035 On 05-November-26	9.30	Put	Bond Future	1017.5900	984.6200	1.0176	0.9846	200
26/05/2026	R035 On 05-November-26	9.80	Call	Bond Future	7308.7400	7446.5600	7.3087	7.4466	0
26/05/2026	R035 On 05-November-26	9.80	Put	Bond Future	578.5200	559.9800	0.5785	0.5600	200
26/05/2026	R035 On 05-November-26	10.03	Call	Bond Future	8413.3500	8555.5100	8.4134	8.5555	0
26/05/2026	R035 On 05-November-26	10.03	Put	Bond Future	450.3400	436.1400	0.4503	0.4361	0
26/05/2026	R035 On 04-February-27			Bond Future	8.6412	8.6135	105.2995	105.4592	0
26/05/2026	R035 On 04-February-27	7.70	Call	Bond Future	955.3200	997.7100	0.9553	0.9977	3,000
26/05/2026	R035 On 04-February-27	7.70	Put	Bond Future	6574.7300	6457.3900	6.5747	6.4574	0
26/05/2026	R035 On 04-February-27	8.20	Call	Bond Future	1667.5300	1731.9900	1.6675	1.7320	3,000
26/05/2026	R035 On 04-February-27	8.20	Put	Bond Future	4253.3500	4158.0800	4.2534	4.1581	0
26/05/2026	R035 On 04-February-27	8.43	Call	Bond Future	2179.6500	2256.3600	2.1797	2.2564	1,050
26/05/2026	R035 On 04-February-27	8.43	Put	Bond Future	3407.0100	3323.9900	3.4070	3.3240	0
26/05/2026	R035 On 04-February-27	8.85	Call	Bond Future	3449.2300	3548.0800	3.4492	3.5481	0
26/05/2026	R035 On 04-February-27	8.85	Put	Bond Future	2254.2100	2193.3300	2.2542	2.1933	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	R035 On 04-February-27	8.93	Call	Bond Future	3733.0600	3835.7600	3.7331	3.8358	0
26/05/2026	R035 On 04-February-27	8.93	Put	Bond Future	2085.0000	2027.9700	2.0850	2.0280	1,050
26/05/2026	R035 On 04-February-27	9.02	Call	Bond Future	4064.9600	4171.7800	4.0650	4.1718	0
26/05/2026	R035 On 04-February-27	9.02	Put	Bond Future	1910.3900	1857.4800	1.9104	1.8575	0
26/05/2026	R035 On 04-February-27	9.43	Call	Bond Future	5728.9700	5851.4800	5.7290	5.8515	0
26/05/2026	R035 On 04-February-27	9.43	Put	Bond Future	1308.5100	1271.2900	1.3085	1.2713	1,050
26/05/2026	R035 On 06-May-27			Bond Future	8.6616	8.6326	102.9068	103.0699	0
26/05/2026	R035 On 06-May-27	8.25	Call	Bond Future	2087.2200	2156.9000	2.0872	2.1569	0
26/05/2026	R035 On 06-May-27	8.25	Put	Bond Future	4440.2400	4346.7700	4.4402	4.3468	0
26/05/2026	R035 On 05-August-27			Bond Future	8.7091	8.6789	104.8502	105.0161	0
26/05/2026	R035 On 05-August-27	8.72	Call	Bond Future	3387.2800	3477.8300	3.3873	3.4778	0
26/05/2026	R035 On 05-August-27	8.72	Put	Bond Future	3327.7400	3252.4400	3.3277	3.2524	0
26/05/2026	R038 On 06-August-26			Bond Future	8.9938	8.9583	117.3587	117.6348	1,900
26/05/2026	R038 On 06-August-26	11.77	Call	Bond Future	19009.8500	19285.5600	19.0099	19.2856	0
26/05/2026	R038 On 06-August-26	11.77	Put	Bond Future	8.0600	7.6900	0.0081	0.0077	0
26/05/2026	R038 On 05-November-26			Bond Future	9.0458	9.0090	114.0417	114.3231	2,570
26/05/2026	R038 On 05-November-26	10.72	Call	Bond Future	12328.3400	12587.6200	12.3283	12.5876	0
26/05/2026	R038 On 05-November-26	10.72	Put	Bond Future	492.5400	470.4400	0.4925	0.4704	0
26/05/2026	R038 On 04-February-27			Bond Future	9.0871	9.0489	116.2818	116.5691	0
26/05/2026	R038 On 04-February-27	9.60	Call	Bond Future	6058.9900	6258.6700	6.0590	6.2587	0
26/05/2026	R038 On 04-February-27	9.60	Put	Bond Future	2302.5100	2214.9400	2.3025	2.2149	0
26/05/2026	R038 On 06-May-27			Bond Future	9.1230	9.0833	113.1309	113.4241	0
26/05/2026	R038 On 06-May-27	8.71	Call	Bond Future	2855.0200	2980.5900	2.8550	2.9806	0
26/05/2026	R038 On 06-May-27	8.71	Put	Bond Future	5954.6500	5787.0200	5.9547	5.7870	0
26/05/2026	R038 On 05-August-27			Bond Future	9.1826	9.1413	115.2657	115.5641	0
26/05/2026	R038 On 05-August-27	9.15	Call	Bond Future	4484.2000	4643.7400	4.4842	4.6437	0
26/05/2026	R038 On 05-August-27	9.15	Put	Bond Future	4719.5400	4580.6800	4.7195	4.5807	0
26/05/2026	R053 On 06-August-26			Bond Future	9.1124	9.0822	129.2351	129.5997	68,781
26/05/2026	R053 On 06-August-26	8.10	Call	Bond Future	415.8300	464.0900	0.4158	0.4641	530
26/05/2026	R053 On 06-August-26	8.10	Put	Bond Future	13681.9400	13365.5800	13.6819	13.3656	0
26/05/2026	R053 On 06-August-26	8.60	Call	Bond Future	1223.3100	1334.7400	1.2233	1.3347	0
26/05/2026	R053 On 06-August-26	8.60	Put	Bond Future	7660.0000	7406.8100	7.6600	7.4068	0
26/05/2026	R053 On 06-August-26	9.10	Call	Bond Future	3363.7600	3575.2800	3.3638	3.5753	530

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	R053 On 06-August-26	9.10	Put	Bond Future	3513.2600	3360.1600	3.5133	3.3602	530
26/05/2026	R053 On 06-August-26	9.60	Call	Bond Future	7082.2300	7376.8400	7.0822	7.3768	0
26/05/2026	R053 On 06-August-26	9.60	Put	Bond Future	1434.2500	1364.2400	1.4343	1.3642	530
26/05/2026	R053 On 06-August-26	12.28	Call	Bond Future	30133.5900	30497.9600	30.1336	30.4980	0
26/05/2026	R053 On 06-August-26	12.28	Put	Bond Future	9.8200	9.5700	0.0098	0.0096	0
26/05/2026	R053 On 05-November-26			Bond Future	9.1521	9.1210	125.7591	126.1308	4,041
26/05/2026	R053 On 05-November-26	11.21	Call	Bond Future	21548.2400	21900.2800	21.5482	21.9003	0
26/05/2026	R053 On 05-November-26	11.21	Put	Bond Future	564.8800	545.2100	0.5649	0.5452	0
26/05/2026	R053 On 04-February-27			Bond Future	9.1837	9.1517	128.2294	128.6087	0
26/05/2026	R053 On 04-February-27	9.99	Call	Bond Future	11696.4500	11988.0800	11.6965	11.9881	0
26/05/2026	R053 On 04-February-27	9.99	Put	Bond Future	2740.3300	2652.6000	2.7403	2.6526	0
26/05/2026	R053 On 06-May-27			Bond Future	9.2111	9.1782	124.9399	125.3270	0
26/05/2026	R053 On 06-May-27	8.92	Call	Bond Future	5143.9900	5327.4000	5.1440	5.3274	0
26/05/2026	R053 On 06-May-27	8.92	Put	Bond Future	8642.5300	8438.8400	8.6425	8.4388	0
26/05/2026	R053 On 05-August-27			Bond Future	9.2542	9.2203	127.2978	127.6919	0
26/05/2026	R053 On 05-August-27	9.28	Call	Bond Future	7484.1100	7705.1400	7.4841	7.7051	0
26/05/2026	R053 On 05-August-27	9.28	Put	Bond Future	7184.2300	7011.1700	7.1842	7.0112	0
26/05/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
26/05/2026	R186 On 06-August-26	8.57	Call	Bond Future	47.7600	48.0900	0.0478	0.0481	0
26/05/2026	R186 On 06-August-26	8.57	Put	Bond Future	47.7600	48.0900	0.0478	0.0481	0
26/05/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
26/05/2026	R186 On 05-November-26	8.12	Call	Bond Future	35.5900	35.7000	0.0356	0.0357	0
26/05/2026	R186 On 05-November-26	8.12	Put	Bond Future	35.5900	35.7000	0.0356	0.0357	0
26/05/2026	R202 On 06-August-26			Bond Future	299.7962	300.8655	299.7962	300.8655	1,025
26/05/2026	R202 On 06-August-26	278.86	Call	Bond Future	20936.2100	22005.4800	20.9362	22.0055	0
26/05/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R202 On 05-November-26			Bond Future	305.4006	306.4904	305.4006	306.4904	0
26/05/2026	R202 On 05-November-26	280.46	Call	Bond Future	24940.5700	26030.4300	24.9406	26.0304	0
26/05/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R202 On 04-February-27			Bond Future	305.8916	307.0059	305.8916	307.0059	0
26/05/2026	R202 On 04-February-27	294.73	Call	Bond Future	11161.6200	12275.9300	11.1616	12.2759	0
26/05/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R202 On 06-May-27			Bond Future	312.1002	313.2374	312.1002	313.2374	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	R202 On 06-May-27	306.99	Call	Bond Future	5110.2200	6247.4400	5.1102	6.2474	0
26/05/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R202 On 05-August-27			Bond Future	312.3693	313.5273	312.3693	313.5273	0
26/05/2026	R202 On 05-August-27	312.97	Call	Bond Future	0.0000	557.2600	0.0000	0.5573	0
26/05/2026	R202 On 05-August-27	312.97	Put	Bond Future	600.6800	0.0000	0.6007	0.0000	0
26/05/2026	R209 On 06-August-26			Bond Future	8.7362	8.7058	86.3036	86.4783	37,878
26/05/2026	R209 On 06-August-26	11.39	Call	Bond Future	13648.4200	13822.8400	13.6484	13.8228	0
26/05/2026	R209 On 06-August-26	11.39	Put	Bond Future	11.3500	11.0300	0.0114	0.0110	0
26/05/2026	R209 On 05-November-26			Bond Future	8.7789	8.7474	84.7452	84.9234	7,212
26/05/2026	R209 On 05-November-26	10.32	Call	Bond Future	8575.7300	8738.4100	8.5757	8.7384	0
26/05/2026	R209 On 05-November-26	10.32	Put	Bond Future	417.6000	402.1000	0.4176	0.4021	0
26/05/2026	R209 On 04-February-27			Bond Future	8.8105	8.7778	86.4096	86.5914	0
26/05/2026	R209 On 04-February-27	8.03	Call	Bond Future	1113.6700	1169.0800	1.1137	1.1691	3,237
26/05/2026	R209 On 04-February-27	8.03	Put	Bond Future	5587.8700	5461.4000	5.5879	5.4614	0
26/05/2026	R209 On 04-February-27	8.96	Call	Bond Future	3189.3400	3298.1100	3.1893	3.2981	0
26/05/2026	R209 On 04-February-27	8.96	Put	Bond Future	2365.0300	2291.9200	2.3650	2.2919	3,237
26/05/2026	R209 On 04-February-27	9.28	Call	Bond Future	4309.3900	4434.6000	4.3094	4.4346	0
26/05/2026	R209 On 04-February-27	9.28	Put	Bond Future	1754.8700	1698.2000	1.7549	1.6982	0
26/05/2026	R209 On 06-May-27			Bond Future	8.8363	8.8023	84.9916	85.1773	0
26/05/2026	R209 On 06-May-27	8.25	Call	Bond Future	1757.5400	1828.4500	1.7575	1.8285	4,620
26/05/2026	R209 On 06-May-27	8.25	Put	Bond Future	5030.0700	4915.2800	5.0301	4.9153	0
26/05/2026	R209 On 06-May-27	8.41	Call	Bond Future	2047.4300	2126.3700	2.0474	2.1264	0
26/05/2026	R209 On 06-May-27	8.41	Put	Bond Future	4411.2800	4304.5200	4.4113	4.3045	0
26/05/2026	R209 On 06-May-27	9.32	Call	Bond Future	4662.0900	4786.8700	4.6621	4.7869	0
26/05/2026	R209 On 06-May-27	9.32	Put	Bond Future	2077.3200	2016.4000	2.0773	2.0164	4,620
26/05/2026	R209 On 05-August-27			Bond Future	8.8853	8.8500	86.5967	86.7856	0
26/05/2026	R209 On 05-August-27	8.87	Call	Bond Future	3299.9200	3401.9800	3.2999	3.4020	0
26/05/2026	R209 On 05-August-27	8.87	Put	Bond Future	3381.8700	3294.9800	3.3819	3.2950	0
26/05/2026	R210 On 06-August-26			Bond Future	266.9915	267.0100	266.9915	267.0100	448
26/05/2026	R210 On 06-August-26	259.84	Call	Bond Future	7151.5300	7170.0000	7.1515	7.1700	0
26/05/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R210 On 05-November-26			Bond Future	268.4146	268.4347	268.4146	268.4347	0
26/05/2026	R210 On 05-November-26	253.33	Call	Bond Future	15084.5800	15104.6900	15.0846	15.1047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R210 On 04-February-27			Bond Future	273.7460	273.7673	273.7460	273.7673	0
26/05/2026	R210 On 04-February-27	266.03	Call	Bond Future	7716.0100	7737.2700	7.7160	7.7373	0
26/05/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R210 On 06-May-27			Bond Future	275.6515	275.6733	275.6515	275.6733	0
26/05/2026	R210 On 06-May-27	271.13	Call	Bond Future	4521.5000	4543.2600	4.5215	4.5433	0
26/05/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R210 On 05-August-27			Bond Future	280.9255	280.9468	280.9255	280.9468	0
26/05/2026	R210 On 05-August-27	276.01	Call	Bond Future	4915.4700	4936.8200	4.9155	4.9368	0
26/05/2026	R210 On 05-August-27	276.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R213 On 06-August-26			Bond Future	8.1350	8.1251	98.8853	98.9217	55,951
26/05/2026	R213 On 06-August-26	9.69	Call	Bond Future	5523.5600	5560.3900	5.5236	5.5604	0
26/05/2026	R213 On 06-August-26	9.69	Put	Bond Future	54.3600	54.8500	0.0544	0.0549	0
26/05/2026	R213 On 05-November-26			Bond Future	8.1763	8.1656	97.1597	97.1970	0
26/05/2026	R213 On 05-November-26	8.75	Call	Bond Future	2635.2600	2665.7000	2.6353	2.6657	0
26/05/2026	R213 On 05-November-26	8.75	Put	Bond Future	664.9200	658.1000	0.6649	0.6581	0
26/05/2026	R213 On 04-February-27			Bond Future	8.1972	8.1856	99.0675	99.1058	0
26/05/2026	R213 On 04-February-27	8.14	Call	Bond Future	1414.2700	1435.9700	1.4143	1.4360	0
26/05/2026	R213 On 04-February-27	8.14	Put	Bond Future	1603.6400	1587.0800	1.6036	1.5871	0
26/05/2026	R213 On 06-May-27			Bond Future	8.1988	8.1863	97.5017	97.5409	0
26/05/2026	R213 On 06-May-27	7.56	Call	Bond Future	816.2900	830.9000	0.8163	0.8309	0
26/05/2026	R213 On 06-May-27	7.56	Put	Bond Future	2846.7800	2822.2200	2.8468	2.8222	0
26/05/2026	R213 On 06-May-27	8.13	Call	Bond Future	1530.2900	1551.8200	1.5303	1.5518	2,830
26/05/2026	R213 On 06-May-27	8.13	Put	Bond Future	1746.5300	1728.8900	1.7465	1.7289	0
26/05/2026	R213 On 06-May-27	9.25	Call	Bond Future	3938.3700	3970.3200	3.9384	3.9703	0
26/05/2026	R213 On 06-May-27	9.25	Put	Bond Future	707.1700	699.9500	0.7072	0.7000	2,830
26/05/2026	R213 On 05-August-27			Bond Future	8.2449	8.2315	99.3438	99.3834	0
26/05/2026	R213 On 05-August-27	7.95	Call	Bond Future	1296.6000	1315.5100	1.2966	1.3155	1,200
26/05/2026	R213 On 05-August-27	7.95	Put	Bond Future	2173.6800	2152.9400	2.1737	2.1529	0
26/05/2026	R213 On 05-August-27	8.27	Call	Bond Future	1756.2800	1778.7600	1.7563	1.7788	0
26/05/2026	R213 On 05-August-27	8.27	Put	Bond Future	1681.9800	1664.8100	1.6820	1.6648	0
26/05/2026	R213 On 05-August-27	8.58	Call	Bond Future	2314.8300	2340.5300	2.3148	2.3405	0
26/05/2026	R213 On 05-August-27	8.58	Put	Bond Future	1329.7200	1315.7700	1.3297	1.3158	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	R214 On 06-August-26			Bond Future	9.1622	9.1269	81.7418	81.9802	24,608
26/05/2026	R214 On 06-August-26	11.97	Call	Bond Future	16128.5700	16366.5300	16.1286	16.3665	0
26/05/2026	R214 On 06-August-26	11.97	Put	Bond Future	12.6100	12.1100	0.0126	0.0121	0
26/05/2026	R214 On 05-November-26			Bond Future	9.2094	9.1730	79.9534	80.1964	2,614
26/05/2026	R214 On 05-November-26	10.97	Call	Bond Future	11030.5700	11255.4800	11.0306	11.2555	0
26/05/2026	R214 On 05-November-26	10.97	Put	Bond Future	428.2600	410.1700	0.4283	0.4102	0
26/05/2026	R214 On 04-February-27			Bond Future	9.2488	9.2112	81.5234	81.7715	0
26/05/2026	R214 On 04-February-27	9.90	Call	Bond Future	5962.8200	6143.7400	5.9628	6.1437	0
26/05/2026	R214 On 04-February-27	9.90	Put	Bond Future	1830.8900	1763.7200	1.8309	1.7637	0
26/05/2026	R214 On 06-May-27			Bond Future	9.2803	9.2415	79.8594	80.1126	0
26/05/2026	R214 On 06-May-27	8.88	Call	Bond Future	2664.1000	2775.6800	2.6641	2.7757	0
26/05/2026	R214 On 06-May-27	8.88	Put	Bond Future	5335.3100	5193.6900	5.3353	5.1937	0
26/05/2026	R214 On 05-August-27			Bond Future	9.3304	9.2904	81.3677	81.6255	0
26/05/2026	R214 On 05-August-27	9.32	Call	Bond Future	4132.8100	4273.6800	4.1328	4.2737	0
26/05/2026	R214 On 05-August-27	9.32	Put	Bond Future	4199.5600	4082.6600	4.1996	4.0827	0
26/05/2026	R248 On 06-August-26			Bond Future	9.1943	9.1641	99.7784	100.0508	254,836
26/05/2026	R248 On 06-August-26	9.00	Call	Bond Future	1806.7800	1936.9200	1.8068	1.9369	0
26/05/2026	R248 On 06-August-26	9.00	Put	Bond Future	3581.4900	3439.1900	3.5815	3.4392	1,762
26/05/2026	R248 On 06-August-26	10.00	Call	Bond Future	7463.5200	7706.0800	7.4635	7.7061	0
26/05/2026	R248 On 06-August-26	10.00	Put	Bond Future	624.5200	594.6400	0.6245	0.5946	1,762
26/05/2026	R248 On 06-August-26	12.37	Call	Bond Future	22936.0900	23208.3700	22.9361	23.2084	0
26/05/2026	R248 On 06-August-26	12.37	Put	Bond Future	6.9200	6.7600	0.0069	0.0068	0
26/05/2026	R248 On 05-November-26			Bond Future	9.2380	9.2069	97.1816	97.4593	37,528
26/05/2026	R248 On 05-November-26	11.31	Call	Bond Future	16385.9100	16648.9100	16.3859	16.6489	0
26/05/2026	R248 On 05-November-26	11.31	Put	Bond Future	429.0700	414.4300	0.4291	0.4144	0
26/05/2026	R248 On 04-February-27			Bond Future	9.2745	9.2425	99.0901	99.3735	0
26/05/2026	R248 On 04-February-27	10.11	Call	Bond Future	8993.2400	9212.2000	8.9932	9.2122	0
26/05/2026	R248 On 04-February-27	10.11	Put	Bond Future	2043.4000	1978.9200	2.0434	1.9789	0
26/05/2026	R248 On 06-May-27			Bond Future	9.3035	9.2706	96.6363	96.9255	260
26/05/2026	R248 On 06-May-27	9.05	Call	Bond Future	4060.8600	4201.3000	4.0609	4.2013	0
26/05/2026	R248 On 06-May-27	9.05	Put	Bond Future	6324.2800	6175.5500	6.3243	6.1756	0
26/05/2026	R248 On 05-August-27			Bond Future	9.3491	9.3153	98.4610	98.7554	0
26/05/2026	R248 On 05-August-27	9.37	Call	Bond Future	5643.2100	5807.8300	5.6432	5.8078	0
26/05/2026	R248 On 05-August-27	9.37	Put	Bond Future	5462.5500	5332.7600	5.4626	5.3328	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	R2R9 On 06-August-26			Bond Future	9.0987	9.0685	109.3535	109.5872	4,187
26/05/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96234.0000	96467.6500	96.2340	96.4677	0
26/05/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R2R9 On 05-November-26			Bond Future	9.1510	9.1197	106.3930	106.6311	0
26/05/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95422.8900	95661.0600	95.4229	95.6611	0
26/05/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R2R9 On 04-February-27			Bond Future	9.1934	9.1609	108.4828	108.7259	0
26/05/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7006.0900	7186.2200	7.0061	7.1862	0
26/05/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1975.8800	1912.8300	1.9759	1.9128	0
26/05/2026	R2R9 On 06-May-27			Bond Future	9.2307	9.1970	105.6796	105.9278	0
26/05/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2948.1500	3056.8600	2.9482	3.0569	0
26/05/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5954.0700	5814.5500	5.9541	5.8146	0
26/05/2026	R2R9 On 06-May-27	8.94	Call	Bond Future	3257.3800	3373.5800	3.2574	3.3736	250
26/05/2026	R2R9 On 06-May-27	8.94	Put	Bond Future	5426.2600	5294.2300	5.4263	5.2942	0
26/05/2026	R2R9 On 06-May-27	9.64	Call	Bond Future	6006.2000	6168.7600	6.0062	6.1688	0
26/05/2026	R2R9 On 06-May-27	9.64	Put	Bond Future	3054.5000	2968.8300	3.0545	2.9688	250
26/05/2026	R2R9 On 05-August-27			Bond Future	9.2901	9.2551	107.6740	107.9266	0
26/05/2026	R2R9 On 05-August-27	8.90	Call	Bond Future	3369.7800	3483.2000	3.3698	3.4832	180
26/05/2026	R2R9 On 05-August-27	8.90	Put	Bond Future	6240.9400	6101.6900	6.2409	6.1017	0
26/05/2026	R2R9 On 05-August-27	9.26	Call	Bond Future	4522.7000	4658.9900	4.5227	4.6590	0
26/05/2026	R2R9 On 05-August-27	9.26	Put	Bond Future	4740.0800	4623.7000	4.7401	4.6237	0
26/05/2026	R2R9 On 05-August-27	9.68	Call	Bond Future	6258.5100	6419.7800	6.2585	6.4198	0
26/05/2026	R2R9 On 05-August-27	9.68	Put	Bond Future	3493.6800	3402.2800	3.4937	3.4023	180
26/05/2026	R4R2 On 06-August-26			Bond Future	9.2326	9.2024	110.9930	111.2539	5,078
26/05/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97575.7100	97836.5900	97.5757	97.8366	0
26/05/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R4R2 On 05-November-26			Bond Future	9.2841	9.2529	107.9366	108.2026	0
26/05/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96714.0300	96980.0100	96.7140	96.9800	0
26/05/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2026	R4R2 On 04-February-27			Bond Future	9.3264	9.2942	110.0568	110.3283	0
26/05/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6448.4000	8485.8900	6.4484	8.4859	0
26/05/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	0.0000	1766.0100	0.0000	1.7660	0
26/05/2026	R4R2 On 06-May-27			Bond Future	9.3641	9.3308	107.1592	107.4362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	0.0000	3822.0700	0.0000	3.8221	0
26/05/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3085.2100	6630.2200	3.0852	6.6302	0
26/05/2026	R4R2 On 05-August-27			Bond Future	9.4216	9.3872	109.1814	109.4634	0
26/05/2026	R4R2 On 05-August-27	9.44	Call	Bond Future	149.9900	5670.7700	0.1500	5.6708	0
26/05/2026	R4R2 On 05-August-27	9.44	Put	Bond Future	0.0000	5238.7500	0.0000	5.2388	0
26/05/2026	RR87 On 06-August-26			Bond Future	7.1868	7.1873	100.8975	100.8973	0
26/05/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.0000	7.6860	0.0000	0.0077	0
26/05/2026	RR87 On 06-August-26	6.53	Put	Bond Future	232.4100	240.2460	0.2324	0.2402	0
26/05/2026	RR87 On 05-November-26			Bond Future	6.4131	6.4124	102.7598	102.7598	0
26/05/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0000	3.8742	0.0000	0.0039	0
26/05/2026	RR87 On 05-November-26	5.27	Put	Bond Future	131.1600	134.9642	0.1312	0.1350	0
26/05/2026	RR88 On 06-August-26			Bond Future	7.6040	7.6048	104.3682	104.3673	0
26/05/2026	RR88 On 06-August-26	6.79	Call	Bond Future	0.0000	27.6568	0.0000	0.0277	0
26/05/2026	RR88 On 06-August-26	6.79	Put	Bond Future	978.5600	1007.1568	0.9786	1.0072	0
26/05/2026	RR88 On 05-November-26			Bond Future	7.6103	7.6110	105.6544	105.6537	0
26/05/2026	RR88 On 05-November-26	6.71	Call	Bond Future	0.0000	61.1034	0.0000	0.0611	0
26/05/2026	RR88 On 05-November-26	6.71	Put	Bond Future	942.5400	1004.4334	0.9425	1.0044	0
26/05/2026	RR88 On 04-February-27			Bond Future	7.5058	7.5064	103.8798	103.8793	0
26/05/2026	RR88 On 04-February-27	7.78	Call	Bond Future	229.6400	465.9024	0.2296	0.4659	0
26/05/2026	RR88 On 04-February-27	7.78	Put	Bond Future	0.0000	236.7624	0.0000	0.2368	0
26/05/2026	RR88 On 06-May-27			Bond Future	7.2472	7.2477	105.9664	105.9661	0
26/05/2026	RR88 On 06-May-27	7.89	Call	Bond Future	385.2400	516.5397	0.3852	0.5165	0
26/05/2026	RR88 On 06-May-27	7.89	Put	Bond Future	0.0000	131.6297	0.0000	0.1316	0
26/05/2026	RR88 On 05-August-27			Bond Future	6.9738	6.9756	102.6609	102.6602	0
26/05/2026	RR88 On 05-August-27	8.07	Call	Bond Future	395.4600	444.5402	0.3955	0.4445	0
26/05/2026	RR88 On 05-August-27	8.07	Put	Bond Future	0.0000	49.7502	0.0000	0.0498	0
26/05/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/05/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0