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INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For April 2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	2029 On 07-May-26			Bond Future	146.9910	146.9119	146.9910	146.9119	3,770
13/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5171.0000	5091.8500	5.1710	5.0919	0
13/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2029 On 06-August-26			Bond Future	149.6971	149.6167	149.6971	149.6167	4,852
13/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5597.0800	5516.6700	5.5971	5.5167	0
13/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2029 On 05-November-26			Bond Future	151.0163	150.9347	151.0163	150.9347	0
13/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3456.3300	3374.6600	3.4563	3.3747	0
13/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2029 On 04-February-27			Bond Future	153.9230	153.8399	153.9230	153.8399	0
13/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4202.9900	4119.8500	4.2030	4.1199	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2029 On 06-May-27			Bond Future	155.3439	155.2589	155.3439	155.2589	0
13/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2023.9400	1938.9100	2.0239	1.9389	0
13/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2030 On 07-May-26			Bond Future	7.8780	7.6945	102.6000	103.1859	71,798
13/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	9.1600	45.0300	0.0092	0.0450	1,000
13/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2162.3200	1612.3200	2.1623	1.6123	0
13/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	240.9300	514.7300	0.2409	0.5147	1,000
13/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	777.1100	465.0400	0.7771	0.4650	0
13/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	552.2400	951.2000	0.5522	0.9512	0
13/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	418.6200	231.7100	0.4186	0.2317	1,000
13/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4673.4400	5258.9400	4.6734	5.2589	0
13/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.9100	0.5400	0.0009	0.0005	0
13/04/2026	2030 On 06-August-26			Bond Future	7.9337	7.7345	100.4538	101.0505	109,105
13/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	195.8700	326.6200	0.1959	0.3266	1,000
13/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2384.6800	1918.7600	2.3847	1.9188	0
13/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	664.9700	942.2400	0.6650	0.9422	1,000
13/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1335.3000	1015.9000	1.3353	1.0159	0
13/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1231.0600	1606.0000	1.2311	1.6060	0
13/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	854.9300	633.2000	0.8549	0.6332	1,000
13/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3931.3000	4476.1700	3.9313	4.4762	0
13/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	181.2000	129.4000	0.1812	0.1294	0
13/04/2026	2030 On 05-November-26			Bond Future	7.9597	7.7433	102.3106	102.9185	0
13/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2040.4700	2459.7300	2.0405	2.4597	0
13/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	845.2500	656.6200	0.8453	0.6566	0
13/04/2026	2030 On 04-February-27			Bond Future	7.9793	7.7423	100.2492	100.8687	0
13/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1118.3900	1430.9000	1.1184	1.4309	0
13/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1534.1700	1227.1700	1.5342	1.2272	0
13/04/2026	2030 On 06-May-27			Bond Future	8.0212	7.7599	102.1395	102.7706	0
13/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	563.0200	772.0800	0.5630	0.7721	0
13/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2390.6800	1968.6100	2.3907	1.9686	0
13/04/2026	2031 On 07-May-26			Bond Future	115.3462	115.1026	115.3462	115.1026	1,878
13/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1506.2100	1262.7100	1.5062	1.2627	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	0
13/04/2026	2031 On 06-August-26			Bond Future	115.0523	114.8044	115.0523	114.8044	1,727
13/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1263.4300	1037.7700	1.2634	1.0378	0
13/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	21.1000	43.3800	0.0211	0.0434	0
13/04/2026	2031 On 05-November-26			Bond Future	117.2055	116.9532	117.2055	116.9532	0
13/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5715.5400	5463.1600	5.7155	5.4632	0
13/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2031 On 04-February-27			Bond Future	116.9896	116.7323	116.9896	116.7323	0
13/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	981.5400	798.4200	0.9815	0.7984	0
13/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	171.9200	246.1300	0.1719	0.2461	0
13/04/2026	2031 On 06-May-27			Bond Future	119.2220	118.9597	119.2220	118.9597	0
13/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2366.7400	2114.8300	2.3667	2.1148	0
13/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	14.7400	25.1800	0.0147	0.0252	0
13/04/2026	2032 On 07-May-26		Call	Bond Future	1386.7700	2017.9200	1.3868	2.0179	0
13/04/2026	2032 On 07-May-26			Bond Future	8.2414	8.0694	100.9715	101.7656	129,629
13/04/2026	2032 On 07-May-26		Put	Bond Future	415.2400	252.3600	0.4152	0.2524	0
13/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8268.2600	9062.2300	8.2683	9.0622	0
13/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.2300	0.1700	0.0002	0.0002	0
13/04/2026	2032 On 06-August-26			Bond Future	8.2949	8.1131	102.8052	103.6138	50,451
13/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7825.5900	8598.9700	7.8256	8.5990	0
13/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	137.8100	102.5600	0.1378	0.1026	0
13/04/2026	2032 On 05-November-26			Bond Future	8.3365	8.1442	100.5453	101.3691	0
13/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4354.2300	4994.6600	4.3542	4.9947	0
13/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	919.4900	736.1200	0.9195	0.7361	0
13/04/2026	2032 On 04-February-27			Bond Future	8.3759	8.1719	102.4580	103.2975	0
13/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2519.0400	3008.2200	2.5190	3.0082	0
13/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2093.6700	1743.3300	2.0937	1.7433	0
13/04/2026	2032 On 06-May-27			Bond Future	8.4224	8.2057	100.2302	101.0854	0
13/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1258.8700	1584.8900	1.2589	1.5849	0
13/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3739.3700	3210.1500	3.7394	3.2102	0
13/04/2026	2033 On 07-May-26			Bond Future	143.6812	143.6388	143.6812	143.6388	8,541
13/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8521.1900	8478.7700	8.5212	8.4788	0
13/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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13/04/2026	2033 On 06-August-26			Bond Future	146.3264	146.2833	146.3264	146.2833	5,227
13/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12076.3600	12033.3000	12.0764	12.0333	0
13/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2033 On 05-November-26			Bond Future	147.4811	147.4375	147.4811	147.4375	0
13/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10221.0800	10177.4500	10.2211	10.1775	0
13/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2033 On 04-February-27			Bond Future	150.3197	150.2753	150.3197	150.2753	0
13/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7609.6900	7565.3400	7.6097	7.5653	0
13/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2033 On 06-May-27			Bond Future	151.5672	151.5218	151.5672	151.5218	0
13/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	357.2300	311.7900	0.3572	0.3118	0
13/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2037 On 07-May-26			Bond Future	8.8735	8.7276	99.7991	100.7849	176,288
13/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1584.9100	2318.4600	1.5849	2.3185	1,500
13/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	740.6000	488.3500	0.7406	0.4884	0
13/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4154.3500	5094.0800	4.1544	5.0941	1,500
13/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	131.1700	85.1000	0.1312	0.0851	0
13/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7559.6500	8541.5400	7.5597	8.5415	0
13/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	13.4700	9.5600	0.0135	0.0096	1,500
13/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12695.4800	13681.2600	12.6955	13.6813	142
13/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.2900	0.2700	0.0003	0.0003	0
13/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14717.2600	15703.0600	14.7173	15.7031	0
13/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
13/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20251.4700	21237.2700	20.2515	21.2373	0
13/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
13/04/2026	2037 On 06-August-26			Bond Future	8.9352	8.7837	97.3514	98.3553	94,784
13/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7408.8700	8291.7500	7.4089	8.2918	2,541
13/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	610.1600	489.1400	0.6102	0.4891	0
13/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10994.6500	11947.3000	10.9947	11.9473	0
13/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	258.3500	207.1000	0.2584	0.2071	2,541
13/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	14121.0600	15104.1100	14.1211	15.1041	0
13/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	102.0600	81.2100	0.1021	0.0812	2,541
13/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16209.0300	17203.3800	16.2090	17.2034	0
13/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	44.5200	34.9700	0.0445	0.0350	0

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13/04/2026	2037 On 05-November-26			Bond Future	8.9822	8.8250	99.1510	100.1736	0
13/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5100.8800	5815.2000	5.1009	5.8152	4,490
13/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2078.3100	1770.0100	2.0783	1.7700	0
13/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8679.9300	9540.0400	8.6799	9.5400	0
13/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1046.1600	883.6500	1.0462	0.8837	4,490
13/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10604.6300	11510.0300	10.6046	11.5100	0
13/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	751.2700	634.0500	0.7513	0.6341	0
13/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11649.6000	12573.7400	11.6496	12.5737	0
13/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	631.9400	533.4600	0.6319	0.5335	4,490
13/04/2026	2037 On 04-February-27			Bond Future	9.0285	8.8653	96.7790	97.8212	0
13/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1915.1000	2317.8900	1.9151	2.3179	4,490
13/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5742.5300	5103.1600	5.7425	5.1032	0
13/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4766.7500	5424.2600	4.7668	5.4243	0
13/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3004.3000	2619.6500	3.0043	2.6197	4,490
13/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5612.3700	6316.0900	5.6124	6.3161	0
13/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2623.5200	2285.0800	2.6235	2.2851	0
13/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6875.8200	7641.2600	6.8758	7.6413	0
13/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2086.6800	1809.9600	2.0867	1.8100	4,490
13/04/2026	2037 On 06-May-27			Bond Future	9.0843	8.9147	98.6038	99.6655	0
13/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2525.2300	2977.7100	2.5252	2.9777	0
13/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5726.9800	5117.7300	5.7270	5.1177	0
13/04/2026	2038 On 07-May-26			Bond Future	159.6691	160.1501	159.6691	160.1501	3,858
13/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15139.1100	15620.1000	15.1391	15.6201	0
13/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2038 On 06-August-26			Bond Future	160.4138	160.9039	160.4138	160.9039	1,433
13/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	15693.7800	16183.9400	15.6938	16.1839	0
13/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2038 On 05-November-26			Bond Future	163.4156	163.9154	163.4156	163.9154	0
13/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17105.6300	17605.4200	17.1056	17.6054	0
13/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2038 On 04-February-27			Bond Future	164.3167	164.8260	164.3167	164.8260	0
13/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10486.7300	10996.0200	10.4867	10.9960	0
13/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2038 On 06-May-27			Bond Future	167.4527	167.9715	167.4527	167.9715	0

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13/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1352.6800	1871.5400	1.3527	1.8715	0
13/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2040 On 07-May-26		Call	Bond Future	2085.7100	2975.4100	2.0857	2.9754	0
13/04/2026	2040 On 07-May-26			Bond Future	9.1843	9.0285	101.0650	102.2652	34,891
13/04/2026	2040 On 07-May-26		Put	Bond Future	1020.7400	710.1900	1.0207	0.7102	0
13/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	137.2400	348.4700	0.1372	0.3485	27,500
13/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	4340.0300	3351.0100	4.3400	3.3510	0
13/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	10676.2000	11874.7700	10.6762	11.8748	1,460
13/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	6.7500	5.0700	0.0068	0.0051	0
13/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13331.3000	14531.3400	13.3313	14.5313	0
13/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	1.3600	1.1500	0.0014	0.0012	0
13/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16638.9400	17839.1900	16.6389	17.8392	0
13/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
13/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16930.3000	18130.5500	16.9303	18.1306	0
13/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	1,460
13/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	18702.9500	19903.2000	18.7030	19.9032	0
13/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
13/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	19761.2800	20961.5300	19.7613	20.9615	0
13/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
13/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21443.6000	22643.8500	21.4436	22.6439	0
13/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2040 On 06-August-26			Bond Future	9.2493	9.0880	98.3897	99.6119	68,180
13/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	19001.8200	20213.6400	19.0018	20.2136	0
13/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	45.9600	35.6000	0.0460	0.0356	0
13/04/2026	2040 On 05-November-26			Bond Future	9.3006	9.1339	100.2085	101.4535	0
13/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6539.7300	7446.6200	6.5397	7.4466	2,300
13/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2172.0600	1833.9600	2.1721	1.8340	0
13/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10570.7900	11633.0100	10.5708	11.6330	0
13/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1135.7500	952.9800	1.1358	0.9530	2,300
13/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	12714.1700	13825.3200	12.7142	13.8253	0
13/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	831.2600	697.4200	0.8313	0.6974	0
13/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	13861.5400	14993.5700	13.8615	14.9936	0
13/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	701.1000	588.1400	0.7011	0.5881	2,300
13/04/2026	2040 On 04-February-27			Bond Future	9.3518	9.1794	97.6062	98.8749	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2303.8000	2806.7400	2.3038	2.8067	2,300
13/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6600.7600	5835.0100	6.6008	5.8350	0
13/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5720.9400	6534.4000	5.7209	6.5344	0
13/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3439.5600	2984.3300	3.4396	2.9843	2,300
13/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6939.2100	7822.8700	6.9392	7.8229	0
13/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2849.3800	2464.3500	2.8494	2.4644	0
13/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8101.4900	9041.7400	8.1015	9.0417	0
13/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2385.3400	2056.9000	2.3853	2.0569	2,300
13/04/2026	2040 On 06-May-27			Bond Future	9.4113	9.2328	99.4464	100.7390	0
13/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2835.2300	3380.4200	2.8352	3.3804	0
13/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6754.8000	6007.3900	6.7548	6.0074	0
13/04/2026	2043 On 07-May-26			Bond Future	124.6381	124.2842	124.6381	124.2842	0
13/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	12938.1000	12584.2300	12.9381	12.5842	0
13/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2043 On 06-August-26			Bond Future	124.0851	123.7250	124.0851	123.7250	3,416
13/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13205.1001	12844.9603	13.2051	12.8450	0
13/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0001	0.0003	0.0000	0.0000	0
13/04/2026	2043 On 05-November-26			Bond Future	126.4075	126.0407	126.4075	126.0407	0
13/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	13567.4820	13200.7194	13.5675	13.2007	0
13/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0220	0.0394	0.0000	0.0000	0
13/04/2026	2043 On 04-February-27			Bond Future	125.9287	125.5549	125.9287	125.5549	0
13/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	8327.3320	7962.4705	8.3273	7.9625	0
13/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	28.6220	37.5905	0.0286	0.0376	0
13/04/2026	2043 On 06-May-27			Bond Future	128.3316	127.9504	128.3316	127.9504	0
13/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2287.9415	2079.8429	2.2879	2.0798	0
13/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1436.3715	1609.4429	1.4364	1.6094	0
13/04/2026	2044 On 07-May-26		Call	Bond Future	792.4100	1331.3500	0.7924	1.3314	0
13/04/2026	2044 On 07-May-26			Bond Future	9.2880	9.1423	97.7838	99.0060	126,905
13/04/2026	2044 On 07-May-26		Put	Bond Future	3008.6300	2325.4000	3.0086	2.3254	0
13/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	5808.3300	6981.8700	5.8083	6.9819	0
13/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	157.2800	108.6500	0.1573	0.1087	15,000
13/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	17832.1100	19054.2900	17.8321	19.0543	0
13/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0800	0.0900	0.0001	0.0001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	2044 On 06-August-26			Bond Future	9.3486	9.1983	95.1742	96.4187	27,030
13/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1782.1200	2313.5400	1.7821	2.3135	0
13/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4706.5000	3993.3900	4.7065	3.9934	7,000
13/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2702.1200	3372.5000	2.7021	3.3725	0
13/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3515.8000	2941.6500	3.5158	2.9417	7,000
13/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5145.1700	6045.3900	5.1452	6.0454	0
13/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1938.1500	1593.8400	1.9382	1.5938	14,500
13/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	20885.9500	22121.8400	20.8860	22.1218	0
13/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	41.3200	32.6800	0.0413	0.0327	0
13/04/2026	2044 On 05-November-26			Bond Future	9.3967	9.2419	96.9335	98.2013	0
13/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	14720.8200	15873.7900	14.7208	15.8738	0
13/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	760.3300	645.4800	0.7603	0.6455	0
13/04/2026	2044 On 04-February-27			Bond Future	9.4445	9.2849	94.3942	95.6861	0
13/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8352.0700	9295.3500	8.3521	9.2954	0
13/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2726.7700	2378.1500	2.7268	2.3782	0
13/04/2026	2044 On 06-May-27			Bond Future	9.4994	9.3348	96.1739	97.4901	0
13/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3496.6200	4093.6900	3.4966	4.0937	0
13/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6904.6400	6185.4500	6.9046	6.1855	0
13/04/2026	2046 On 07-May-26			Bond Future	142.0821	141.0358	142.0821	141.0358	18,662
13/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	17132.1300	16085.7900	17.1321	16.0858	0
13/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2046 On 06-August-26			Bond Future	144.6978	143.6324	144.6978	143.6324	0
13/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	22317.8000	21252.3900	22.3178	21.2524	0
13/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2046 On 05-November-26			Bond Future	145.0771	143.9919	145.0771	143.9919	0
13/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19597.1100	18511.8700	19.5971	18.5119	0
13/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2046 On 04-February-27			Bond Future	147.8695	146.7634	147.8695	146.7634	0
13/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16779.4800	15673.4400	16.7795	15.6734	0
13/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2046 On 06-May-27			Bond Future	148.3079	147.1804	148.3079	147.1804	0
13/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	682.0900	1809.6500	0.6821	1.8097	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	2050 On 07-May-26			Bond Future	147.0428	146.3001	147.0428	146.3001	16,820
13/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22972.8100	22230.0900	22.9728	22.2301	0
13/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2050 On 06-August-26			Bond Future	147.3054	146.5492	147.3054	146.5492	547
13/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24035.3700	23279.1600	24.0354	23.2792	0
13/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2050 On 05-November-26			Bond Future	150.0620	149.2920	150.0620	149.2920	0
13/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26221.9800	25452.0000	26.2220	25.4520	0
13/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2050 On 04-February-27			Bond Future	150.4524	149.6675	150.4524	149.6675	0
13/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18062.3800	17277.4700	18.0624	17.2775	0
13/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	2050 On 06-May-27			Bond Future	153.3238	152.5238	153.3238	152.5238	0
13/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2863.8200	2063.7700	2.8638	2.0638	0
13/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	AL37 On 07-May-26			Index Future	1267.6320	1276.3740	1267.6320	1,276.3740	0
13/04/2026	AL37 On 06-August-26			Index Future	1290.4000	1299.3050	1290.4000	1,299.3050	0
13/04/2026	AL37 On 05-November-26			Index Future	1314.4890	1323.5680	1314.4890	1,323.5680	0
13/04/2026	AL37 On 04-February-27			Index Future	1339.4860	1348.7400	1339.4860	1,348.7400	0
13/04/2026	AL37 On 06-May-27			Index Future	1364.7640	1374.1900	1364.7640	1,374.1900	0
13/04/2026	AL7T On 07-May-26			Index Future	1639.0090	1654.9390	1639.0090	1,654.9390	0
13/04/2026	AL7T On 06-August-26			Index Future	1668.4470	1684.6720	1668.4470	1,684.6720	0
13/04/2026	AL7T On 05-November-26			Index Future	1699.5940	1716.1310	1699.5940	1,716.1310	0
13/04/2026	AL7T On 04-February-27			Index Future	1731.9140	1748.7690	1731.9140	1,748.7690	0
13/04/2026	AL7T On 06-May-27			Index Future	1764.5980	1781.7670	1764.5980	1,781.7670	0
13/04/2026	ALBI On 07-May-26			Index Future	1384.2780	1397.9740	1384.2780	1,397.9740	65
13/04/2026	ALBI On 06-August-26			Index Future	1409.1420	1423.0900	1409.1420	1,423.0900	12
13/04/2026	ALBI On 05-November-26			Index Future	1435.4470	1449.6640	1435.4470	1,449.6640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	ALBI On 04-February-27			Index Future	1462.7440	1477.2340	1462.7440	1,477.2340	0
13/04/2026	ALBI On 06-May-27			Index Future	1490.3490	1505.1080	1490.3490	1,505.1080	0
13/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	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
13/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	ES33 On 07-May-26			Bond Future	9.0369	8.8756	93.0448	93.8575	0
13/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12164.2900	12976.9600	12.1643	12.9770	0
13/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES33 On 06-August-26			Bond Future	9.1118	8.9429	94.7578	95.5855	0
13/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12889.1300	13716.9000	12.8891	13.7169	0
13/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES33 On 05-November-26			Bond Future	9.1808	9.0037	92.7376	93.5810	0
13/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7409.2500	8252.6500	7.4093	8.2527	0
13/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES33 On 04-February-27			Bond Future	9.2528	9.0667	94.5229	95.3826	0
13/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2026.3300	2886.0300	2.0263	2.8860	0
13/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES33 On 06-May-27			Bond Future	9.3290	9.1334	92.5312	93.4073	0
13/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2394.0700	1518.0500	2.3941	1.5181	0
13/04/2026	ES42 On 07-May-26			Bond Future	9.5945	9.4438	91.5371	92.6855	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16895.7100	18044.0500	16.8957	18.0441	0
13/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES42 On 06-August-26			Bond Future	9.6609	9.5053	93.2223	94.3919	0
13/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18747.9600	19917.5700	18.7480	19.9176	0
13/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES42 On 05-November-26			Bond Future	9.7209	9.5602	90.7026	91.8942	0
13/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12737.7700	13929.4300	12.7378	13.9294	0
13/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES42 On 04-February-27			Bond Future	9.7802	9.6143	92.4489	93.6635	0
13/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3588.9700	4803.6100	3.5890	4.8036	0
13/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES42 On 06-May-27			Bond Future	9.8448	9.6734	89.9485	91.1861	0
13/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3793.9000	2556.2100	3.7939	2.5562	0
13/04/2026	GOVI On 07-May-26			GOVI	1357.8440	1371.5820	1357.8440	1,371.5820	617
13/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1808440.0000	1945820.0000	180.8440	194.5820	0
13/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	GOVI On 06-August-26			GOVI	1382.2320	1396.2240	1382.2320	1,396.2240	0
13/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1932320.0000	2072240.0000	193.2320	207.2240	0
13/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	GOVI On 05-November-26			GOVI	1408.0360	1422.2960	1408.0360	1,422.2960	0
13/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1310360.0000	1452960.0000	131.0360	145.2960	0
13/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	GOVI On 04-February-27			GOVI	1434.8110	1449.3460	1434.8110	1,449.3460	0
13/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	658110.0000	803460.0000	65.8110	80.3460	0
13/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	GOVI On 06-May-27			GOVI	1461.8890	1476.6940	1461.8890	1,476.6940	0
13/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	348890.0000	496940.0000	34.8890	49.6940	0
13/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/04/2026	I258 On 07-May-26			Bond Future	131.4258	131.4282	131.4258	131.4282	0
13/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	17695.8300	17698.2400	17.6958	17.6982	0
13/04/2026	I258 On 07-May-26	113.73	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
13/04/2026	I258 On 06-August-26			Bond Future	130.9978	131.0003	130.9978	131.0003	0
13/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	18047.7606	18050.2709	18.0478	18.0503	0
13/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0006	0.0009	0.0000	0.0000	0
13/04/2026	I258 On 05-November-26			Bond Future	133.4495	133.4522	133.4495	133.4522	0
13/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	18499.6161	18502.2672	18.4996	18.5023	0
13/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0861	0.0972	0.0001	0.0001	0
13/04/2026	I258 On 04-February-27			Bond Future	133.1062	133.1089	133.1062	133.1089	0
13/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	14220.0586	14223.3479	14.2201	14.2233	0
13/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	13.8386	14.4179	0.0138	0.0144	0
13/04/2026	I258 On 06-May-27			Bond Future	135.6461	135.6488	135.6461	135.6488	0
13/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	3168.7497	3180.6478	3.1687	3.1806	0
13/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	2302.6797	2311.8778	2.3027	2.3119	0
13/04/2026	IGOV On 07-May-26			Index Future	443.5340	442.6410	443.5340	442.6410	263
13/04/2026	IGOV On 06-August-26			Index Future	451.6100	450.7030	451.6100	450.7030	0
13/04/2026	IGOV On 05-November-26			Index Future	460.1480	459.2260	460.1480	459.2260	0
13/04/2026	IGOV On 04-February-27			Index Future	469.0040	468.0650	469.0040	468.0650	0
13/04/2026	IGOV On 06-May-27			Index Future	477.9580	477.0000	477.9580	477.0000	0
13/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/04/2026	R033 On 07-May-26			Bond Future	8.3313	8.1595	109.7410	110.6811	9,663
13/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10453.4400	11393.4100	10.4534	11.3934	0
13/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.7100	0.5700	0.0007	0.0006	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R033 On 06-August-26			Bond Future	8.3847	8.2040	111.7339	112.6913	223
13/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9577.9200	10474.3400	9.5779	10.4743	0
13/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	298.3200	237.3600	0.2983	0.2374	0
13/04/2026	R033 On 05-November-26			Bond Future	8.4271	8.2368	108.7567	109.7320	0
13/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5819.1100	6569.4300	5.8191	6.5694	0
13/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1339.2800	1114.2900	1.3393	1.1143	0
13/04/2026	R033 On 04-February-27			Bond Future	8.4674	8.2668	110.8256	111.8195	0
13/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3654.6500	4249.8600	3.6547	4.2499	0
13/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2759.9400	2361.2500	2.7599	2.3613	0
13/04/2026	R033 On 06-May-27			Bond Future	8.5140	8.3021	107.8730	108.8856	0
13/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1962.8300	2379.8300	1.9628	2.3798	0
13/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4783.2400	4187.6400	4.7832	4.1876	0
13/04/2026	R035 On 07-May-26			Bond Future	8.5556	8.3993	103.6857	104.6569	42,114
13/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	330.6300	690.3200	0.3306	0.6903	1,000
13/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1988.2900	1376.8400	1.9883	1.3768	0
13/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	364.2100	743.8900	0.3642	0.7439	0
13/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1895.8300	1304.3700	1.8958	1.3044	16,000
13/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	956.2600	1572.1800	0.9563	1.5722	0
13/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	990.8000	635.5800	0.9908	0.6356	16,000
13/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	1890.2500	2685.0200	1.8903	2.6850	1,000
13/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	455.7100	279.3400	0.4557	0.2793	0
13/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	3978.8700	4911.4600	3.9789	4.9115	0
13/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	97.7800	59.2300	0.0978	0.0592	1,000
13/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6436.3800	7401.9800	6.4364	7.4020	250
13/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	15.5100	9.9700	0.0155	0.0100	0
13/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6548.4700	7514.5600	6.5485	7.5146	200
13/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	14.2100	9.1600	0.0142	0.0092	0
13/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6828.3700	7795.5400	6.8284	7.7955	350
13/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	11.4100	7.4400	0.0114	0.0074	0
13/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9205.0200	10175.7000	9.2050	10.1757	0
13/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	1.6900	1.2300	0.0017	0.0012	250
13/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9313.9400	10284.6700	9.3139	10.2847	0
13/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	1.5400	1.1300	0.0015	0.0011	200
13/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9585.5600	10556.3900	9.5856	10.5564	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	1.2300	0.9200	0.0012	0.0009	350
13/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11880.1700	12851.2900	11.8802	12.8513	0
13/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.1300	0.1100	0.0001	0.0001	250
13/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	11985.0900	12956.2100	11.9851	12.9562	0
13/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.1200	0.1000	0.0001	0.0001	200
13/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12246.6800	13217.8100	12.2467	13.2178	0
13/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0800	0.0700	0.0001	0.0001	350
13/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13025.4900	13996.6300	13.0255	13.9966	0
13/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
13/04/2026	R035 On 06-August-26			Bond Future	8.6072	8.4442	105.5687	106.5576	57,813
13/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	362.0600	544.7200	0.3621	0.5447	5,000
13/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6027.2900	5221.0500	6.0273	5.2211	0
13/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	543.3900	791.5800	0.5434	0.7916	0
13/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4925.2900	4184.5800	4.9253	4.1846	0
13/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	599.1500	865.8200	0.5992	0.8658	5,000
13/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4663.3100	3941.0800	4.6633	3.9411	0
13/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1254.1200	1677.2400	1.2541	1.6772	1,000
13/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3189.8800	2624.1000	3.1899	2.6241	0
13/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1378.7300	1825.4700	1.3787	1.8255	0
13/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3006.1800	2464.0200	3.0062	2.4640	5,000
13/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2518.6900	3129.4700	2.5187	3.1295	350
13/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1901.0800	1522.9600	1.9011	1.5230	0
13/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2813.3900	3455.4400	2.8134	3.4554	1,000
13/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1718.6900	1371.8400	1.7187	1.3718	0
13/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4205.1100	4958.7000	4.2051	4.9587	200
13/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1115.1300	879.8200	1.1151	0.8798	0
13/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4555.8100	5330.9700	4.5558	5.3310	0
13/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1003.8500	790.1100	1.0039	0.7901	350
13/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4600.1700	5377.9000	4.6002	5.3779	250
13/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	990.6700	779.5000	0.9907	0.7795	0
13/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5372.2600	6189.8500	5.3723	6.1899	0
13/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	791.1100	619.8000	0.7911	0.6198	1,000
13/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6507.6400	7369.9300	6.5076	7.3699	0
13/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	576.0300	449.4200	0.5760	0.4494	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6894.8200	7769.3800	6.8948	7.7694	0
13/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	518.5200	404.1800	0.5185	0.4042	350
13/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6943.5100	7819.5100	6.9435	7.8195	0
13/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	511.8100	398.9100	0.5118	0.3989	250
13/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	8967.1600	9889.4600	8.9672	9.8895	0
13/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	300.0400	233.4400	0.3000	0.2334	200
13/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9415.8700	10345.4700	9.4159	10.3455	0
13/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	267.2800	207.9800	0.2673	0.2080	250
13/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13549.5300	14523.6700	13.5495	14.5237	0
13/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	61.5800	46.8200	0.0616	0.0468	0
13/04/2026	R035 On 05-November-26			Bond Future	8.6524	8.4824	103.0178	104.0252	210
13/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1078.4300	1402.0600	1.0784	1.4021	600
13/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5201.7700	4517.9900	5.2018	4.5180	0
13/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2194.3200	2696.6500	2.1943	2.6967	0
13/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3275.7800	2770.7000	3.2758	2.7707	600
13/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3266.6100	3880.8300	3.2666	3.8808	200
13/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2402.1400	2008.9500	2.4021	2.0090	0
13/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3892.5500	4557.4700	3.8926	4.5575	0
13/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2044.2400	1701.7500	2.0442	1.7018	600
13/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5240.5400	5987.6800	5.2405	5.9877	0
13/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1517.7500	1257.4800	1.5178	1.2575	200
13/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7417.5600	8257.6300	7.4176	8.2576	0
13/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	941.0300	773.6900	0.9410	0.7737	200
13/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8465.8100	9337.2800	8.4658	9.3373	0
13/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	756.4900	620.5500	0.7565	0.6206	0
13/04/2026	R035 On 04-February-27			Bond Future	8.6971	8.5196	104.9775	106.0041	0
13/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	989.4900	1263.2100	0.9895	1.2632	3,000
13/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6930.8900	6178.0100	6.9309	6.1780	0
13/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1801.8300	2217.7100	1.8018	2.2177	3,000
13/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4709.6400	4098.9200	4.7096	4.0989	0
13/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3723.4400	4337.3300	3.7234	4.3373	0
13/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2850.4100	2437.7000	2.8504	2.4377	3,000
13/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4329.1800	4987.2300	4.3292	4.9872	0
13/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2496.6000	2128.0500	2.4966	2.1281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R035 On 06-May-27			Bond Future	8.7423	8.5568	102.4531	103.4991	0
13/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2130.1600	2570.3500	2.1302	2.5704	0
13/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4936.8400	4331.0900	4.9368	4.3311	0
13/04/2026	R038 On 07-May-26			Bond Future	8.9933	8.8424	114.7957	115.9944	4,638
13/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16946.5700	18145.2400	16.9466	18.1452	0
13/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
13/04/2026	R038 On 06-August-26			Bond Future	9.0554	8.8988	116.8805	118.1011	0
13/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18578.7000	19786.7600	18.5787	19.7868	0
13/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	55.1600	42.5900	0.0552	0.0426	0
13/04/2026	R038 On 05-November-26			Bond Future	9.1095	8.9469	113.5572	114.8006	0
13/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12289.5100	13383.8400	12.2895	13.3838	0
13/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	938.2500	789.1700	0.9383	0.7892	0
13/04/2026	R038 On 04-February-27			Bond Future	9.1627	8.9938	115.7175	116.9846	0
13/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6475.7700	7316.6200	6.4758	7.3166	0
13/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3283.6800	2857.3600	3.2837	2.8574	0
13/04/2026	R038 On 06-May-27			Bond Future	9.2205	9.0451	112.4159	113.7068	0
13/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3096.0700	3651.0700	3.0961	3.6511	0
13/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6910.6800	6174.7300	6.9107	6.1747	0
13/04/2026	R053 On 07-May-26			Bond Future	9.1695	9.0188	125.6861	127.5121	31,090
13/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	24911.0800	26737.0500	24.9111	26.7371	0
13/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.1400	0.1400	0.0001	0.0001	0
13/04/2026	R053 On 06-August-26			Bond Future	9.2185	9.0634	127.9686	129.8279	61,200
13/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	504.0000	758.9300	0.5040	0.7589	530
13/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	15036.5800	13432.1700	15.0366	13.4322	0
13/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1440.4300	1999.6600	1.4404	1.9997	0
13/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	9143.5900	7843.4800	9.1436	7.8435	0
13/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3672.5800	4657.2100	3.6726	4.6572	530
13/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5088.5500	4213.8400	5.0886	4.2138	530
13/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	7126.9300	8466.8800	7.1269	8.4669	0
13/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2745.4200	2226.0300	2.7454	2.2260	530
13/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	28928.7300	30772.5200	28.9287	30.7725	0
13/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	71.4300	55.8800	0.0714	0.0559	0
13/04/2026	R053 On 05-November-26			Bond Future	9.2609	9.1014	124.4722	126.3661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	20837.1400	22555.1600	20.8371	22.5552	0
13/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1140.6700	964.8400	1.1407	0.9648	0
13/04/2026	R053 On 04-February-27			Bond Future	9.3022	9.1382	126.8401	128.7702	0
13/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	11638.1400	13032.8300	11.6381	13.0328	0
13/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	4071.2800	3535.9100	4.0713	3.5359	0
13/04/2026	R053 On 06-May-27			Bond Future	9.3462	9.1774	123.3700	125.3364	0
13/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5049.2400	5943.7600	5.0492	5.9438	0
13/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10117.6300	9045.7600	10.1176	9.0458	0
13/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
13/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	40.4400	42.8900	0.0404	0.0429	0
13/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	40.4400	42.8900	0.0404	0.0429	0
13/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
13/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	60.3700	61.1500	0.0604	0.0612	0
13/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	60.3700	61.1500	0.0604	0.0612	0
13/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
13/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40.0100	40.3000	0.0400	0.0403	0
13/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40.0100	40.3000	0.0400	0.0403	0
13/04/2026	R202 On 07-May-26			Bond Future	298.8370	298.1588	298.8370	298.1588	772
13/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21287.0400	20608.8000	21.2870	20.6088	0
13/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R202 On 06-August-26			Bond Future	298.9349	298.2445	298.9349	298.2445	253
13/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20074.9200	19384.5000	20.0749	19.3845	0
13/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R202 On 05-November-26			Bond Future	304.5286	303.8260	304.5286	303.8260	0
13/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24068.5800	23366.0000	24.0686	23.3660	0
13/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R202 On 04-February-27			Bond Future	304.8710	304.1549	304.8710	304.1549	0
13/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10141.0300	9424.8600	10.1410	9.4249	0
13/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R202 On 06-May-27			Bond Future	310.6896	309.9593	310.6896	309.9593	0
13/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3699.5500	2969.3000	3.6996	2.9693	0
13/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R209 On 07-May-26			Bond Future	8.7306	8.5696	84.5006	85.4471	18,525

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12330.8200	13277.2800	12.3308	13.2773	0
13/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
13/04/2026	R209 On 06-August-26			Bond Future	8.7829	8.6159	86.0352	86.9990	33,604
13/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13418.5900	14370.3700	13.4186	14.3704	0
13/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	49.9000	37.8800	0.0499	0.0379	0
13/04/2026	R209 On 05-November-26			Bond Future	8.8270	8.6538	84.4738	85.4556	0
13/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8612.4900	9468.4300	8.6125	9.4684	0
13/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	725.7700	599.9500	0.7258	0.6000	0
13/04/2026	R209 On 04-February-27			Bond Future	8.8699	8.6900	86.0807	87.0812	0
13/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1218.0400	1533.0800	1.2180	1.5331	3,237
13/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6021.1300	5335.6300	6.0211	5.3356	0
13/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3485.6400	4069.3400	3.4856	4.0693	0
13/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2990.2200	2573.3800	2.9902	2.5734	3,237
13/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4614.6000	5275.1600	4.6146	5.2752	0
13/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2388.9700	2048.9900	2.3890	2.0490	0
13/04/2026	R209 On 06-May-27			Bond Future	8.9171	8.7303	84.5526	85.5719	0
13/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1790.2700	2178.4600	1.7903	2.1785	4,620
13/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5501.7800	4870.6400	5.5018	4.8706	0
13/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2096.4200	2527.1100	2.0964	2.5271	0
13/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4899.2500	4310.6100	4.8993	4.3106	0
13/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4796.5100	5457.2000	4.7965	5.4572	0
13/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2650.7200	2292.0800	2.6507	2.2921	4,620
13/04/2026	R210 On 07-May-26			Bond Future	261.9337	261.9430	261.9337	261.9430	945
13/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6533.7200	6542.9800	6.5337	6.5430	0
13/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R210 On 06-August-26			Bond Future	266.7558	266.7657	266.7558	266.7657	148
13/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6915.8300	6925.6600	6.9158	6.9257	0
13/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R210 On 05-November-26			Bond Future	268.2176	268.2280	268.2176	268.2280	0
13/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14887.6200	14897.9800	14.8876	14.8980	0
13/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R210 On 04-February-27			Bond Future	273.3802	273.3910	273.3802	273.3910	0
13/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7350.2200	7361.0000	7.3502	7.3610	0
13/04/2026	R210 On 04-February-27	266.03	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
13/04/2026	R210 On 06-May-27			Bond Future	274.9844	274.9948	274.9844	274.9948	0
13/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3854.4000	3864.7900	3.8544	3.8648	0
13/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R213 On 07-May-26			Bond Future	8.0906	7.9182	97.1028	97.7633	88,526
13/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6258.5900	6918.9200	6.2586	6.9189	0
13/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.5200	0.3600	0.0005	0.0004	0
13/04/2026	R213 On 06-August-26			Bond Future	8.1403	7.9565	98.8662	99.5389	3,578
13/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5611.9800	6242.5000	5.6120	6.2425	0
13/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	161.8800	119.7600	0.1619	0.1198	0
13/04/2026	R213 On 05-November-26			Bond Future	8.1812	7.9850	97.1425	97.8277	0
13/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2865.3100	3362.5500	2.8653	3.3626	0
13/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	912.1800	724.1700	0.9122	0.7242	0
13/04/2026	R213 On 04-February-27			Bond Future	8.2206	8.0101	98.9903	99.6887	0
13/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1616.2800	1985.6000	1.6163	1.9856	0
13/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1882.8500	1553.8200	1.8829	1.5538	0
13/04/2026	R213 On 06-May-27			Bond Future	8.2616	8.0354	97.3048	98.0163	0
13/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	857.0000	1107.7000	0.8570	1.1077	0
13/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3084.4000	2623.6200	3.0844	2.6236	0
13/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1664.7600	2031.0100	1.6648	2.0310	2,830
13/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2077.9100	1732.6800	2.0779	1.7327	0
13/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3999.8300	4535.6100	3.9998	4.5356	0
13/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	965.5400	789.8400	0.9655	0.7898	2,830
13/04/2026	R214 On 07-May-26			Bond Future	9.1910	9.0403	79.7361	80.7637	41,264
13/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13792.7800	14820.4200	13.7928	14.8204	0
13/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.1700	0.1600	0.0002	0.0002	0
13/04/2026	R214 On 06-August-26			Bond Future	9.2453	9.0900	81.1841	82.2305	261
13/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15624.0700	16656.7700	15.6241	16.6568	0
13/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	65.8300	52.0800	0.0658	0.0521	0
13/04/2026	R214 On 05-November-26			Bond Future	9.2948	9.1347	79.3873	80.4532	0
13/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10827.1700	11771.7800	10.8272	11.7718	0
13/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	791.0200	669.6700	0.7910	0.6697	0
13/04/2026	R214 On 04-February-27			Bond Future	9.3444	9.1792	80.8974	81.9836	0
13/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6104.8200	6857.7400	6.1048	6.8577	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2598.9400	2265.6200	2.5989	2.2656	0
13/04/2026	R214 On 06-May-27			Bond Future	9.3937	9.2235	79.1243	80.2310	0
13/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2566.5000	3039.8700	2.5665	3.0399	0
13/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5972.8500	5339.4600	5.9729	5.3395	0
13/04/2026	R248 On 07-May-26			Bond Future	9.2401	9.0944	97.1486	98.4701	138,775
13/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	11.9900	47.3800	0.0120	0.0474	1,620
13/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	9078.8200	7792.6900	9.0788	7.7927	0
13/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	151.4600	374.5200	0.1515	0.3745	1,620
13/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	5201.2800	4102.8200	5.2013	4.1028	0
13/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1298.9100	2079.2400	1.2989	2.0792	0
13/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1840.3900	1299.2000	1.8404	1.2992	0
13/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1341.3300	2133.4500	1.3413	2.1335	0
13/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1792.3100	1262.9100	1.7923	1.2629	0
13/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	18668.4300	19989.9500	18.6684	19.9900	0
13/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.1300	0.1300	0.0001	0.0001	0
13/04/2026	R248 On 06-August-26			Bond Future	9.2911	9.1412	98.9128	100.2585	181,755
13/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2097.8900	2705.9300	2.0979	2.7059	0
13/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4738.1800	4000.5500	4.7382	4.0006	1,762
13/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	7394.4100	8477.8200	7.3944	8.4778	0
13/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1420.9900	1158.7300	1.4210	1.1587	1,762
13/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	22112.9500	23448.3300	22.1130	23.4483	0
13/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	49.3600	39.0700	0.0494	0.0391	0
13/04/2026	R248 On 05-November-26			Bond Future	9.3373	9.1831	96.3023	97.6731	0
13/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	15915.6000	17162.2100	15.9156	17.1622	0
13/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	838.0300	713.9200	0.8380	0.7139	0
13/04/2026	R248 On 04-February-27			Bond Future	9.3835	9.2247	98.1343	99.5311	0
13/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8926.9900	9946.7400	8.9270	9.9467	0
13/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2932.9000	2555.8100	2.9329	2.5558	0
13/04/2026	R248 On 06-May-27			Bond Future	9.4292	9.2658	95.5443	96.9674	0
13/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3885.4700	4547.0500	3.8855	4.5471	0
13/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7240.9000	6479.3600	7.2409	6.4794	0
13/04/2026	R2R9 On 07-May-26			Bond Future	9.0982	8.9474	106.9388	108.1255	0
13/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96089.1200	97275.7800	96.0891	97.2758	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R2R9 On 06-August-26			Bond Future	9.1601	9.0039	108.8808	110.0893	0
13/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95761.3400	96969.7800	95.7613	96.9698	0
13/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R2R9 On 05-November-26			Bond Future	9.2143	9.0525	105.9140	107.1449	0
13/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94943.8900	96174.8700	94.9439	96.1749	0
13/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R2R9 On 04-February-27			Bond Future	9.2678	9.1001	107.9288	109.1833	0
13/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5507.7500	6499.7200	5.5078	6.4997	0
13/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1031.4600	768.9900	1.0315	0.7690	0
13/04/2026	R2R9 On 06-May-27			Bond Future	9.3256	9.1517	104.9846	106.2627	0
13/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1580.2500	2051.8100	1.5803	2.0518	0
13/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5281.1000	4474.6500	5.2811	4.4747	0
13/04/2026	R4R2 On 07-May-26			Bond Future	9.2579	9.1072	108.2831	109.6021	10,149
13/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97193.9400	98512.9900	97.1939	98.5130	0
13/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R4R2 On 06-August-26			Bond Future	9.3192	9.1634	110.2495	111.5927	748
13/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96832.2300	98175.3800	96.8322	98.1754	0
13/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R4R2 On 05-November-26			Bond Future	9.3732	9.2123	107.1819	108.5501	0
13/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95959.3000	97327.5200	95.9593	97.3275	0
13/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/04/2026	R4R2 On 04-February-27			Bond Future	9.4265	9.2602	109.2209	110.6152	0
13/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6649.5500	7780.4500	6.6496	7.7805	0
13/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1037.0300	773.6800	1.0370	0.7737	0
13/04/2026	R4R2 On 06-May-27			Bond Future	9.4836	9.3117	106.1750	107.5955	0
13/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1852.5300	2387.7000	1.8525	2.3877	0
13/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5921.8700	5036.5200	5.9219	5.0365	0
13/04/2026	RR87 On 07-May-26			Bond Future	7.2016	7.0895	102.8033	102.8666	0
13/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.8111	4.4276	0.0008	0.0044	0
13/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	222.2011	162.4976	0.2222	0.1625	0
13/04/2026	RR87 On 06-August-26			Bond Future	7.0965	6.9057	100.9294	100.9968	0
13/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4.2370	12.2773	0.0042	0.0123	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	204.7670	145.3573	0.2048	0.1454	0
13/04/2026	RR87 On 05-November-26			Bond Future	6.1075	5.5071	102.7948	102.8637	0
13/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.8170	10.7838	0.0008	0.0108	0
13/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	96.9470	38.0138	0.0969	0.0380	0
13/04/2026	RR88 On 07-May-26			Bond Future	7.4568	7.3104	105.4376	105.6589	0
13/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0438	0.9966	0.0000	0.0010	0
13/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	936.3038	715.9966	0.9363	0.7160	0
13/04/2026	RR88 On 06-August-26			Bond Future	7.4940	7.3182	104.4997	104.7105	0
13/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	13.7216	33.5567	0.0137	0.0336	0
13/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	860.8016	669.8967	0.8608	0.6699	0
13/04/2026	RR88 On 05-November-26			Bond Future	7.4718	7.2543	105.7986	106.0258	0
13/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	26.6388	57.6410	0.0266	0.0576	0
13/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	825.0088	628.8410	0.8250	0.6288	0
13/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0