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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
14/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	2029 On 07-May-26			Bond Future	146.9453	146.9910	146.9453	146.9910	3,770
14/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5125.2500	5171.0000	5.1253	5.1710	0
14/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2029 On 06-August-26			Bond Future	149.6502	149.6971	149.6502	149.6971	4,852
14/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5550.2400	5597.0800	5.5502	5.5971	0
14/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2029 On 05-November-26			Bond Future	150.9686	151.0163	150.9686	151.0163	0
14/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3408.5600	3456.3300	3.4086	3.4563	0
14/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2029 On 04-February-27			Bond Future	153.8743	153.9230	153.8743	153.9230	0
14/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4154.2500	4202.9900	4.1543	4.2030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2029 On 06-May-27			Bond Future	155.2956	155.3439	155.2956	155.3439	0
14/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1975.5700	2023.9400	1.9756	2.0239	0
14/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2030 On 07-May-26			Bond Future	7.7751	7.8780	102.9280	102.6000	71,798
14/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	18.0100	9.1600	0.0180	0.0092	1,000
14/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1843.2500	2162.3200	1.8433	2.1623	0
14/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	354.7100	240.9300	0.3547	0.2409	1,000
14/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	562.9700	777.1100	0.5630	0.7771	0
14/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	739.2400	552.2400	0.7392	0.5522	0
14/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	277.7000	418.6200	0.2777	0.4186	1,000
14/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	5000.8000	4673.4400	5.0008	4.6734	0
14/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.3500	0.9100	0.0004	0.0009	0
14/04/2026	2030 On 06-August-26			Bond Future	7.8221	7.9337	100.7875	100.4538	122,783
14/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	255.5500	195.8700	0.2556	0.1959	1,000
14/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2110.6300	2384.6800	2.1106	2.3847	0
14/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	801.7100	664.9700	0.8017	0.6650	1,000
14/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1138.3100	1335.3000	1.1383	1.3353	0
14/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1422.9600	1231.0600	1.4230	1.2311	0
14/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	713.1000	854.9300	0.7131	0.8549	1,000
14/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4227.7500	3931.3000	4.2278	3.9313	0
14/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	143.9200	181.2000	0.1439	0.1812	0
14/04/2026	2030 On 05-November-26			Bond Future	7.8386	7.9597	102.6503	102.3106	0
14/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2262.1900	2040.4700	2.2622	2.0405	0
14/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	727.2800	845.2500	0.7273	0.8453	0
14/04/2026	2030 On 04-February-27			Bond Future	7.8467	7.9793	100.5953	100.2492	0
14/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1281.3200	1118.3900	1.2813	1.1184	0
14/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1351.0500	1534.1700	1.3511	1.5342	0
14/04/2026	2030 On 06-May-27			Bond Future	7.8749	8.0212	102.4922	102.1395	0
14/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	670.2400	563.0200	0.6702	0.5630	0
14/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2145.2000	2390.6800	2.1452	2.3907	0
14/04/2026	2031 On 07-May-26			Bond Future	115.1716	115.3462	115.1716	115.3462	1,878
14/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1331.6500	1506.2100	1.3317	1.5062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
14/04/2026	2031 On 06-August-26			Bond Future	114.8746	115.0523	114.8746	115.0523	1,727
14/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1098.4700	1263.4300	1.0985	1.2634	0
14/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	33.9100	21.1000	0.0339	0.0211	0
14/04/2026	2031 On 05-November-26			Bond Future	117.0242	117.2055	117.0242	117.2055	0
14/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5534.1700	5715.5400	5.5342	5.7155	0
14/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2031 On 04-February-27			Bond Future	116.8060	116.9896	116.8060	116.9896	0
14/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	846.7400	981.5400	0.8467	0.9815	0
14/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	220.7300	171.9200	0.2207	0.1719	0
14/04/2026	2031 On 06-May-27			Bond Future	119.0350	119.2220	119.0350	119.2220	0
14/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2186.2000	2366.7400	2.1862	2.3667	0
14/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	21.2200	14.7400	0.0212	0.0147	0
14/04/2026	2032 On 07-May-26		Call	Bond Future	1751.4600	1386.7700	1.7515	1.3868	0
14/04/2026	2032 On 07-May-26			Bond Future	8.1292	8.2414	101.4888	100.9715	128,478
14/04/2026	2032 On 07-May-26		Put	Bond Future	262.7000	415.2400	0.2627	0.4152	0
14/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8785.3400	8268.2600	8.7853	8.2683	0
14/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0800	0.2300	0.0001	0.0002	0
14/04/2026	2032 On 06-August-26			Bond Future	8.1763	8.2949	103.3316	102.8052	51,602
14/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8321.1100	7825.5900	8.3211	7.8256	0
14/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	106.8800	137.8100	0.1069	0.1378	0
14/04/2026	2032 On 05-November-26			Bond Future	8.2112	8.3365	101.0813	100.5453	0
14/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4754.6000	4354.2300	4.7546	4.3542	0
14/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	783.8900	919.4900	0.7839	0.9195	0
14/04/2026	2032 On 04-February-27			Bond Future	8.2430	8.3759	103.0041	102.4580	0
14/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2820.6100	2519.0400	2.8206	2.5190	0
14/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1849.1500	2093.6700	1.8492	2.0937	0
14/04/2026	2032 On 06-May-27			Bond Future	8.2811	8.4224	100.7867	100.2302	0
14/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1457.1300	1258.8700	1.4571	1.2589	0
14/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3381.1500	3739.3700	3.3812	3.7394	0
14/04/2026	2033 On 07-May-26			Bond Future	143.8141	143.6812	143.8141	143.6812	8,342
14/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8654.1300	8521.1900	8.6541	8.5212	0
14/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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14/04/2026	2033 On 06-August-26			Bond Future	146.4615	146.3264	146.4615	146.3264	5,426
14/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12211.5400	12076.3600	12.2115	12.0764	0
14/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2033 On 05-November-26			Bond Future	147.6187	147.4811	147.6187	147.4811	0
14/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10358.6800	10221.0800	10.3587	10.2211	0
14/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2033 On 04-February-27			Bond Future	150.4599	150.3197	150.4599	150.3197	0
14/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7749.8800	7609.6900	7.7499	7.6097	0
14/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2033 On 06-May-27			Bond Future	151.7113	151.5672	151.7113	151.5672	0
14/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	501.2700	357.2300	0.5013	0.3572	0
14/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2037 On 07-May-26			Bond Future	8.7364	8.8735	100.7252	99.7991	176,288
14/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2199.4000	1584.9100	2.1994	1.5849	1,500
14/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	429.0000	740.6000	0.4290	0.7406	0
14/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	5009.8900	4154.3500	5.0099	4.1544	1,500
14/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	60.6200	131.1700	0.0606	0.1312	0
14/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8477.2700	7559.6500	8.4773	7.5597	0
14/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	5.0000	13.4700	0.0050	0.0135	1,500
14/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13621.3600	12695.4800	13.6214	12.6955	142
14/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0800	0.2900	0.0001	0.0003	0
14/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15643.3300	14717.2600	15.6433	14.7173	0
14/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
14/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	21177.5600	20251.4700	21.1776	20.2515	0
14/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
14/04/2026	2037 On 06-August-26			Bond Future	8.7929	8.9352	98.2942	97.3514	97,851
14/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8212.0300	7408.8700	8.2120	7.4089	2,541
14/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	470.5600	610.1600	0.4706	0.6102	0
14/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	11873.7900	10994.6500	11.8738	10.9947	0
14/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	194.7300	258.3500	0.1947	0.2584	2,541
14/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	15036.2700	14121.0600	15.0363	14.1211	0
14/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	74.5100	102.0600	0.0745	0.1021	2,541
14/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	17138.6700	16209.0300	17.1387	16.2090	0
14/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	31.4000	44.5200	0.0314	0.0445	0

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14/04/2026	2037 On 05-November-26			Bond Future	8.8346	8.9822	100.1109	99.1510	0
14/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5742.1600	5100.8800	5.7422	5.1009	4,490
14/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1759.6400	2078.3100	1.7596	2.0783	0
14/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9464.5200	8679.9300	9.4645	8.6799	0
14/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	870.8000	1046.1600	0.8708	1.0462	4,490
14/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11435.1800	10604.6300	11.4352	10.6046	0
14/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	621.8700	751.2700	0.6219	0.7513	0
14/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12499.4700	11649.6000	12.4995	11.6496	0
14/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	521.8600	631.9400	0.5219	0.6319	4,490
14/04/2026	2037 On 04-February-27			Bond Future	8.8752	9.0285	97.7572	96.7790	0
14/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2270.3300	1915.1000	2.2703	1.9151	4,490
14/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5119.6100	5742.5300	5.1196	5.7425	0
14/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5359.0400	4766.7500	5.3590	4.7668	0
14/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2618.4400	3004.3000	2.6184	3.0043	4,490
14/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6248.3500	5612.3700	6.2484	5.6124	0
14/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2281.3500	2623.5200	2.2814	2.6235	0
14/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7571.1500	6875.8200	7.5712	6.8758	0
14/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1803.8600	2086.6800	1.8039	2.0867	4,490
14/04/2026	2037 On 06-May-27			Bond Future	8.9250	9.0843	99.6005	98.6038	0
14/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2929.8200	2525.2300	2.9298	2.5252	0
14/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5134.8600	5726.9800	5.1349	5.7270	0
14/04/2026	2038 On 07-May-26			Bond Future	160.1452	159.6691	160.1452	159.6691	3,858
14/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15615.1900	15139.1100	15.6152	15.1391	0
14/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2038 On 06-August-26			Bond Future	160.8986	160.4138	160.8986	160.4138	1,656
14/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16178.5900	15693.7800	16.1786	15.6938	0
14/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2038 On 05-November-26			Bond Future	163.9094	163.4156	163.9094	163.4156	0
14/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17599.3900	17105.6300	17.5994	17.1056	0
14/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2038 On 04-February-27			Bond Future	164.8210	164.3167	164.8210	164.3167	0
14/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10990.9800	10486.7300	10.9910	10.4867	0
14/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2038 On 06-May-27			Bond Future	167.9667	167.4527	167.9667	167.4527	0

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14/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1866.7300	1352.6800	1.8667	1.3527	0
14/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2040 On 07-May-26		Call	Bond Future	2880.2200	2085.7100	2.8802	2.0857	0
14/04/2026	2040 On 07-May-26			Bond Future	9.0271	9.1843	102.2760	101.0650	34,991
14/04/2026	2040 On 07-May-26		Put	Bond Future	604.2700	1020.7400	0.6043	1.0207	0
14/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	282.3400	137.2400	0.2823	0.1372	27,500
14/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3274.1500	4340.0300	3.2742	4.3400	0
14/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11882.6300	10676.2000	11.8826	10.6762	1,460
14/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	2.2000	6.7500	0.0022	0.0068	0
14/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14541.3100	13331.3000	14.5413	13.3313	0
14/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.3900	1.3600	0.0004	0.0014	0
14/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17849.8700	16638.9400	17.8499	16.6389	0
14/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0200	0.0700	0.0000	0.0001	0
14/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18141.2400	16930.3000	18.1412	16.9303	0
14/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	1,460
14/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19913.9200	18702.9500	19.9139	18.7030	0
14/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
14/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20972.2600	19761.2800	20.9723	19.7613	0
14/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
14/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	22654.5800	21443.6000	22.6546	21.4436	0
14/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2040 On 06-August-26			Bond Future	9.0866	9.2493	99.6224	98.3897	69,057
14/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20219.6800	19001.8200	20.2197	19.0018	0
14/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	31.0900	45.9600	0.0311	0.0460	0
14/04/2026	2040 On 05-November-26			Bond Future	9.1326	9.3006	101.4638	100.2085	0
14/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7420.9700	6539.7300	7.4210	6.5397	2,300
14/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1797.9900	2172.0600	1.7980	2.1721	0
14/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11615.9000	10570.7900	11.6159	10.5708	0
14/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	925.5500	1135.7500	0.9256	1.1358	2,300
14/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13812.3300	12714.1700	13.8123	12.7142	0
14/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	674.1100	831.2600	0.6741	0.8313	0
14/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14982.7300	13861.5400	14.9827	13.8615	0
14/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	566.9800	701.1000	0.5670	0.7011	2,300
14/04/2026	2040 On 04-February-27			Bond Future	9.1780	9.3518	98.8853	97.6062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2784.4000	2303.8000	2.7844	2.3038	2,300
14/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5802.2700	6600.7600	5.8023	6.6008	0
14/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6512.2300	5720.9400	6.5122	5.7209	0
14/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2951.7600	3439.5600	2.9518	3.4396	2,300
14/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7802.1300	6939.2100	7.8021	6.9392	0
14/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2433.2100	2849.3800	2.4332	2.8494	0
14/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	9022.7400	8101.4900	9.0227	8.1015	0
14/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2027.5000	2385.3400	2.0275	2.3853	2,300
14/04/2026	2040 On 06-May-27			Bond Future	9.2314	9.4113	100.7498	99.4464	0
14/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3362.2600	2835.2300	3.3623	2.8352	0
14/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	5978.4200	6754.8000	5.9784	6.7548	0
14/04/2026	2043 On 07-May-26			Bond Future	125.3515	124.6381	125.3515	124.6381	0
14/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	13651.4700	12938.1000	13.6515	12.9381	0
14/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2043 On 06-August-26			Bond Future	124.8115	124.0851	124.8115	124.0851	3,416
14/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13931.4900	13205.1001	13.9315	13.2051	0
14/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0001	0.0000	0.0000	0
14/04/2026	2043 On 05-November-26			Bond Future	127.1473	126.4075	127.1473	126.4075	0
14/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14307.2582	13567.4820	14.3073	13.5675	0
14/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0082	0.0220	0.0000	0.0000	0
14/04/2026	2043 On 04-February-27			Bond Future	126.6841	125.9287	126.6841	125.9287	0
14/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9071.1746	8327.3320	9.0712	8.3273	0
14/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	17.0446	28.6220	0.0170	0.0286	0
14/04/2026	2043 On 06-May-27			Bond Future	129.1016	128.3316	129.1016	128.3316	0
14/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2757.6001	2287.9415	2.7576	2.2879	0
14/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1135.9901	1436.3715	1.1360	1.4364	0
14/04/2026	2044 On 07-May-26		Call	Bond Future	1237.8100	792.4100	1.2378	0.7924	0
14/04/2026	2044 On 07-May-26			Bond Future	9.1310	9.2880	99.1025	97.7838	126,905
14/04/2026	2044 On 07-May-26		Put	Bond Future	2135.3600	3008.6300	2.1354	3.0086	0
14/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	7039.0500	5808.3300	7.0391	5.8083	0
14/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	69.3300	157.2800	0.0693	0.1573	15,000
14/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19150.7200	17832.1100	19.1507	17.8321	0
14/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0200	0.0800	0.0000	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
14/04/2026	2044 On 06-August-26			Bond Future	9.1866	9.3486	96.5167	95.1742	27,058
14/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2304.3200	1782.1200	2.3043	1.7821	0
14/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3886.1700	4706.5000	3.8862	4.7065	7,000
14/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3371.7000	2702.1200	3.3717	2.7021	0
14/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2842.8500	3515.8000	2.8429	3.5158	7,000
14/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	6066.2700	5145.1700	6.0663	5.1452	0
14/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1516.7200	1938.1500	1.5167	1.9382	14,500
14/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22214.9000	20885.9500	22.2149	20.8860	0
14/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	27.7400	41.3200	0.0277	0.0413	0
14/04/2026	2044 On 05-November-26			Bond Future	9.2299	9.3967	98.3006	96.9335	0
14/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15941.8600	14720.8200	15.9419	14.7208	0
14/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	614.2300	760.3300	0.6142	0.7603	0
14/04/2026	2044 On 04-February-27			Bond Future	9.2726	9.4445	95.7872	94.3942	0
14/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9339.8400	8352.0700	9.3398	8.3521	0
14/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2321.5000	2726.7700	2.3215	2.7268	0
14/04/2026	2044 On 06-May-27			Bond Future	9.3220	9.4994	97.5933	96.1739	0
14/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4115.6700	3496.6200	4.1157	3.4966	0
14/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6104.2600	6904.6400	6.1043	6.9046	0
14/04/2026	2046 On 07-May-26			Bond Future	141.6592	142.0821	141.6592	142.0821	18,411
14/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16709.1500	17132.1300	16.7092	17.1321	0
14/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2046 On 06-August-26			Bond Future	144.2668	144.6978	144.2668	144.6978	251
14/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21886.8400	22317.8000	21.8868	22.3178	0
14/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2046 On 05-November-26			Bond Future	144.6382	145.0771	144.6382	145.0771	0
14/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19158.1800	19597.1100	19.1582	19.5971	0
14/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2046 On 04-February-27			Bond Future	147.4221	147.8695	147.4221	147.8695	0
14/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16332.1000	16779.4800	16.3321	16.7795	0
14/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2046 On 06-May-27			Bond Future	147.8538	148.3079	147.8538	148.3079	0
14/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1136.1800	682.0900	1.1362	0.6821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	2050 On 07-May-26			Bond Future	146.7912	147.0428	146.7912	147.0428	16,609
14/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22721.2300	22972.8100	22.7212	22.9728	0
14/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2050 On 06-August-26			Bond Future	147.0493	147.3054	147.0493	147.3054	758
14/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	23779.2600	24035.3700	23.7793	24.0354	0
14/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2050 On 05-November-26			Bond Future	149.8006	150.0620	149.8006	150.0620	0
14/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	25960.5700	26221.9800	25.9606	26.2220	0
14/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2050 On 04-February-27			Bond Future	150.1871	150.4524	150.1871	150.4524	0
14/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	17797.1000	18062.3800	17.7971	18.0624	0
14/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	2050 On 06-May-27			Bond Future	153.0535	153.3238	153.0535	153.3238	0
14/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2593.5000	2863.8200	2.5935	2.8638	0
14/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	AL37 On 07-May-26			Index Future	1273.2060	1267.6320	1273.2060	1,267.6320	0
14/04/2026	AL37 On 06-August-26			Index Future	1296.0720	1290.4000	1296.0720	1,290.4000	0
14/04/2026	AL37 On 05-November-26			Index Future	1320.2640	1314.4890	1320.2640	1,314.4890	0
14/04/2026	AL37 On 04-February-27			Index Future	1345.3700	1339.4860	1345.3700	1,339.4860	0
14/04/2026	AL37 On 06-May-27			Index Future	1370.7600	1364.7640	1370.7600	1,364.7640	0
14/04/2026	AL7T On 07-May-26			Index Future	1652.6920	1639.0090	1652.6920	1,639.0090	0
14/04/2026	AL7T On 06-August-26			Index Future	1682.3730	1668.4470	1682.3730	1,668.4470	0
14/04/2026	AL7T On 05-November-26			Index Future	1713.7770	1699.5940	1713.7770	1,699.5940	0
14/04/2026	AL7T On 04-February-27			Index Future	1746.3650	1731.9140	1746.3650	1,731.9140	0
14/04/2026	AL7T On 06-May-27			Index Future	1779.3230	1764.5980	1779.3230	1,764.5980	0
14/04/2026	ALBI On 07-May-26			Index Future	1396.7550	1384.2780	1396.7550	1,384.2780	65
14/04/2026	ALBI On 06-August-26			Index Future	1421.8400	1409.1420	1421.8400	1,409.1420	12
14/04/2026	ALBI On 05-November-26			Index Future	1448.3800	1435.4470	1448.3800	1,435.4470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	ALBI On 04-February-27			Index Future	1475.9220	1462.7440	1475.9220	1,462.7440	0
14/04/2026	ALBI On 06-May-27			Index Future	1503.7770	1490.3490	1503.7770	1,490.3490	0
14/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	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
14/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	ES33 On 07-May-26			Bond Future	8.9095	9.0369	93.6860	93.0448	0
14/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12805.4600	12164.2900	12.8055	12.1643	0
14/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES33 On 06-August-26			Bond Future	8.9784	9.1118	95.4106	94.7578	0
14/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13541.9400	12889.1300	13.5419	12.8891	0
14/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES33 On 05-November-26			Bond Future	9.0411	9.1808	93.4025	92.7376	0
14/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8074.0900	7409.2500	8.0741	7.4093	0
14/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES33 On 04-February-27			Bond Future	9.1060	9.2528	95.2005	94.5229	0
14/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2703.9100	2026.3300	2.7039	2.0263	0
14/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES33 On 06-May-27			Bond Future	9.1746	9.3290	93.2218	92.5312	0
14/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1703.4700	2394.0700	1.7035	2.3941	0
14/04/2026	ES42 On 07-May-26			Bond Future	9.4474	9.5945	92.6577	91.5371	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18016.2800	16895.7100	18.0163	16.8957	0
14/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES42 On 06-August-26			Bond Future	9.5091	9.6609	94.3634	93.2223	0
14/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19889.0400	18747.9600	19.8890	18.7480	0
14/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES42 On 05-November-26			Bond Future	9.5642	9.7209	91.8648	90.7026	0
14/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13900.0000	12737.7700	13.9000	12.7378	0
14/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES42 On 04-February-27			Bond Future	9.6184	9.7802	93.6334	92.4489	0
14/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4773.4400	3588.9700	4.7734	3.5890	0
14/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES42 On 06-May-27			Bond Future	9.6776	9.8448	91.1557	89.9485	0
14/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2586.6900	3793.9000	2.5867	3.7939	0
14/04/2026	GOVI On 07-May-26			GOVI	1370.4890	1357.8440	1370.4890	1,357.8440	611
14/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1934890.0000	1808440.0000	193.4890	180.8440	0
14/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	GOVI On 06-August-26			GOVI	1395.1020	1382.2320	1395.1020	1,382.2320	0
14/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2061020.0000	1932320.0000	206.1020	193.2320	0
14/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	GOVI On 05-November-26			GOVI	1421.1430	1408.0360	1421.1430	1,408.0360	0
14/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1441430.0000	1310360.0000	144.1430	131.0360	0
14/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	GOVI On 04-February-27			GOVI	1448.1670	1434.8110	1448.1670	1,434.8110	0
14/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	791670.0000	658110.0000	79.1670	65.8110	0
14/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	GOVI On 06-May-27			GOVI	1475.4980	1461.8890	1475.4980	1,461.8890	0
14/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	484980.0000	348890.0000	48.4980	34.8890	0
14/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/04/2026	I258 On 07-May-26			Bond Future	133.2013	131.4258	133.2013	131.4258	0
14/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19471.2500	17695.8300	19.4713	17.6958	0
14/04/2026	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
14/04/2026	I258 On 06-August-26			Bond Future	132.8058	130.9978	132.8058	130.9978	0
14/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	19855.8401	18047.7606	19.8558	18.0478	0
14/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0001	0.0006	0.0000	0.0000	0
14/04/2026	I258 On 05-November-26			Bond Future	135.2911	133.4495	135.2911	133.4495	0
14/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20341.1278	18499.6161	20.3411	18.4996	0
14/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0178	0.0861	0.0000	0.0001	0
14/04/2026	I258 On 04-February-27			Bond Future	134.9847	133.1062	134.9847	133.1062	0
14/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16089.9183	14220.0586	16.0899	14.2201	0
14/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	5.2183	13.8386	0.0052	0.0138	0
14/04/2026	I258 On 06-May-27			Bond Future	137.5607	135.6461	137.5607	135.6461	0
14/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4342.0892	3168.7497	4.3421	3.1687	0
14/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1561.4092	2302.6797	1.5614	2.3027	0
14/04/2026	IGOV On 07-May-26			Index Future	443.5500	443.5340	443.5500	443.5340	263
14/04/2026	IGOV On 06-August-26			Index Future	451.6250	451.6100	451.6250	451.6100	0
14/04/2026	IGOV On 05-November-26			Index Future	460.1630	460.1480	460.1630	460.1480	0
14/04/2026	IGOV On 04-February-27			Index Future	469.0190	469.0040	469.0190	469.0040	0
14/04/2026	IGOV On 06-May-27			Index Future	477.9740	477.9580	477.9740	477.9580	0
14/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/04/2026	R033 On 07-May-26			Bond Future	8.2141	8.3313	110.3809	109.7410	9,663
14/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11092.9600	10453.4400	11.0930	10.4534	0
14/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.2600	0.7100	0.0003	0.0007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	R033 On 06-August-26			Bond Future	8.2615	8.3847	112.3854	111.7339	223
14/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10172.9500	9577.9200	10.1730	9.5779	0
14/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	241.8700	298.3200	0.2419	0.2983	0
14/04/2026	R033 On 05-November-26			Bond Future	8.2975	8.4271	109.4200	108.7567	0
14/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6307.3800	5819.1100	6.3074	5.8191	0
14/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1164.2500	1339.2800	1.1643	1.3393	0
14/04/2026	R033 On 04-February-27			Bond Future	8.3307	8.4674	111.5015	110.8256	0
14/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	4038.2400	3654.6500	4.0382	3.6547	0
14/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2467.7000	2759.9400	2.4677	2.7599	0
14/04/2026	R033 On 06-May-27			Bond Future	8.3696	8.5140	108.5618	107.8730	0
14/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2228.8700	1962.8300	2.2289	1.9628	0
14/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4360.5700	4783.2400	4.3606	4.7832	0
14/04/2026	R035 On 07-May-26			Bond Future	8.4336	8.5556	104.4426	103.6857	36,954
14/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	537.5000	330.6300	0.5375	0.3306	1,000
14/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1438.3200	1988.2900	1.4383	1.9883	0
14/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	585.2700	364.2100	0.5853	0.3642	0
14/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1360.0500	1895.8300	1.3601	1.8958	16,000
14/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1360.6400	956.2600	1.3606	0.9563	0
14/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	638.3400	990.8000	0.6383	0.9908	16,000
14/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2453.9800	1890.2500	2.4540	1.8903	1,000
14/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	262.6000	455.7100	0.2626	0.4557	0
14/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4685.0400	3978.8700	4.6850	3.9789	0
14/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	47.1100	97.7800	0.0471	0.0978	1,000
14/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	7184.0100	6436.3800	7.1840	6.4364	250
14/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	6.3000	15.5100	0.0063	0.0155	0
14/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7296.8300	6548.4700	7.2968	6.5485	200
14/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	5.7300	14.2100	0.0057	0.0142	0
14/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7578.3200	6828.3700	7.5783	6.8284	350
14/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	4.5200	11.4100	0.0045	0.0114	0
14/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9960.7500	9205.0200	9.9608	9.2050	0
14/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.5800	1.6900	0.0006	0.0017	250
14/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	10069.7600	9313.9400	10.0698	9.3139	0
14/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.5200	1.5400	0.0005	0.0015	200
14/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10341.5800	9585.5600	10.3416	9.5856	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.4100	1.2300	0.0004	0.0012	350
14/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12636.9200	11880.1700	12.6369	11.8802	0
14/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0400	0.1300	0.0000	0.0001	250
14/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12741.8400	11985.0900	12.7418	11.9851	0
14/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0300	0.1200	0.0000	0.0001	200
14/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	13003.4600	12246.6800	13.0035	12.2467	0
14/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0200	0.0800	0.0000	0.0001	350
14/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13782.3100	13025.4900	13.7823	13.0255	0
14/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
14/04/2026	R035 On 06-August-26			Bond Future	8.4800	8.6072	106.3392	105.5687	62,973
14/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	480.2400	362.0600	0.4802	0.3621	5,000
14/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5375.0300	6027.2900	5.3750	6.0273	0
14/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	708.2300	543.3900	0.7082	0.5434	0
14/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4319.6900	4925.2900	4.3197	4.9253	0
14/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	777.4000	599.1500	0.7774	0.5992	5,000
14/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4071.1200	4663.3100	4.0711	4.6633	0
14/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1547.8500	1254.1200	1.5479	1.2541	1,000
14/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2713.1700	3189.8800	2.7132	3.1899	0
14/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1690.3700	1378.7300	1.6904	1.3787	0
14/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2547.3800	3006.1800	2.5474	3.0062	5,000
14/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2958.0100	2518.6900	2.9580	2.5187	350
14/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1569.9600	1901.0800	1.5700	1.9011	0
14/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3277.7100	2813.3900	3.2777	2.8134	1,000
14/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1412.5700	1718.6900	1.4126	1.7187	0
14/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4760.6700	4205.1100	4.7607	4.2051	200
14/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	900.2500	1115.1300	0.9003	1.1151	0
14/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	5129.4800	4555.8100	5.1295	4.5558	0
14/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	807.0800	1003.8500	0.8071	1.0039	350
14/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	5176.0200	4600.1700	5.1760	4.6002	250
14/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	796.0800	990.6700	0.7961	0.9907	0
14/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5982.0900	5372.2600	5.9821	5.3723	0
14/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	630.5000	791.1100	0.6305	0.7911	1,000
14/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	7156.4000	6507.6400	7.1564	6.5076	0
14/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	454.3500	576.0300	0.4544	0.5760	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7554.4600	6894.8200	7.5545	6.8948	0
14/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	407.7200	518.5200	0.4077	0.5185	350
14/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7604.4300	6943.5100	7.6044	6.9435	0
14/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	402.2900	511.8100	0.4023	0.5118	250
14/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9670.1300	8967.1600	9.6701	8.9672	0
14/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	232.5700	300.0400	0.2326	0.3000	200
14/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	10125.6600	9415.8700	10.1257	9.4159	0
14/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	206.6300	267.2800	0.2066	0.2673	250
14/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14303.5500	13549.5300	14.3036	13.5495	0
14/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	45.1600	61.5800	0.0452	0.0616	0
14/04/2026	R035 On 05-November-26			Bond Future	8.5198	8.6524	103.8023	103.0178	210
14/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1306.5800	1078.4300	1.3066	1.0784	600
14/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4645.4500	5201.7700	4.6455	5.2018	0
14/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2558.4400	2194.3200	2.5584	2.1943	0
14/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2855.4300	3275.7800	2.8554	3.2758	600
14/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3718.0500	3266.6100	3.7181	3.2666	200
14/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2069.1100	2402.1400	2.0691	2.4021	0
14/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4384.2200	3892.5500	4.3842	3.8926	0
14/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1751.4400	2044.2400	1.7514	2.0442	600
14/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5798.2700	5240.5400	5.7983	5.2405	0
14/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1291.0100	1517.7500	1.2910	1.5178	200
14/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	8052.0900	7417.5600	8.0521	7.4176	0
14/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	791.0900	941.0300	0.7911	0.9410	200
14/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	9126.8800	8465.8100	9.1269	8.4658	0
14/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	633.0900	756.4900	0.6331	0.7565	0
14/04/2026	R035 On 04-February-27			Bond Future	8.5587	8.6971	105.7768	104.9775	0
14/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1184.5400	989.4900	1.1845	0.9895	3,000
14/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6326.6300	6930.8900	6.3266	6.9309	0
14/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2104.4500	1801.8300	2.1045	1.8018	3,000
14/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4212.9500	4709.6400	4.2130	4.7096	0
14/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4179.1900	3723.4400	4.1792	3.7234	0
14/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2506.8500	2850.4100	2.5069	2.8504	3,000
14/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4819.7300	4329.1800	4.8197	4.3292	0
14/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2187.8400	2496.6000	2.1878	2.4966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	R035 On 06-May-27			Bond Future	8.5977	8.7423	103.2676	102.4531	0
14/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2454.4300	2130.1600	2.4544	2.1302	0
14/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4446.6400	4936.8400	4.4466	4.9368	0
14/04/2026	R038 On 07-May-26			Bond Future	8.8562	8.9933	115.8837	114.7957	4,233
14/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	18034.4500	16946.5700	18.0345	16.9466	0
14/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	0
14/04/2026	R038 On 06-August-26			Bond Future	8.9132	9.0554	117.9880	116.8805	945
14/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19669.8200	18578.7000	19.6698	18.5787	0
14/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	38.7700	55.1600	0.0388	0.0552	0
14/04/2026	R038 On 05-November-26			Bond Future	8.9619	9.1095	114.6850	113.5572	0
14/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13258.6600	12289.5100	13.2587	12.2895	0
14/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	779.5800	938.2500	0.7796	0.9383	0
14/04/2026	R038 On 04-February-27			Bond Future	9.0094	9.1627	116.8666	115.7175	0
14/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7208.6600	6475.7700	7.2087	6.4758	0
14/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2867.3800	3283.6800	2.8674	3.2837	0
14/04/2026	R038 On 06-May-27			Bond Future	9.0613	9.2205	113.5868	112.4159	0
14/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3574.7600	3096.0700	3.5748	3.0961	0
14/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6218.4100	6910.6800	6.2184	6.9107	0
14/04/2026	R053 On 07-May-26			Bond Future	9.0127	9.1695	127.5866	125.6861	31,090
14/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	26811.4300	24911.0800	26.8114	24.9111	0
14/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0300	0.1400	0.0000	0.0001	0
14/04/2026	R053 On 06-August-26			Bond Future	9.0572	9.2185	129.9035	127.9686	61,200
14/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	728.1400	504.0000	0.7281	0.5040	530
14/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	13325.8300	15036.5800	13.3258	15.0366	0
14/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1959.4100	1440.4300	1.9594	1.4404	0
14/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7727.6800	9143.5900	7.7277	9.1436	0
14/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4621.9200	3672.5800	4.6219	3.6726	530
14/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4103.0000	5088.5500	4.1030	5.0886	530
14/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	8451.7400	7126.9300	8.4517	7.1269	0
14/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2135.3400	2745.4200	2.1353	2.7454	530
14/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	30840.4900	28928.7300	30.8405	28.9287	0
14/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	48.3000	71.4300	0.0483	0.0714	0
14/04/2026	R053 On 05-November-26			Bond Future	9.0951	9.2609	126.4425	124.4722	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	22591.9900	20837.1400	22.5920	20.8371	0
14/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	925.2600	1140.6700	0.9253	1.1407	0
14/04/2026	R053 On 04-February-27			Bond Future	9.1317	9.3022	128.8477	126.8401	0
14/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13046.2300	11638.1400	13.0462	11.6381	0
14/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3471.7900	4071.2800	3.4718	4.0713	0
14/04/2026	R053 On 06-May-27			Bond Future	9.1707	9.3462	125.4157	123.3700	0
14/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5943.1400	5049.2400	5.9431	5.0492	0
14/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	8965.8800	10117.6300	8.9659	10.1176	0
14/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
14/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	39.5900	40.4400	0.0396	0.0404	0
14/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	39.5900	40.4400	0.0396	0.0404	0
14/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
14/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	60.1000	60.3700	0.0601	0.0604	0
14/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	60.1000	60.3700	0.0601	0.0604	0
14/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
14/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39.9100	40.0100	0.0399	0.0400	0
14/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39.9100	40.0100	0.0399	0.0400	0
14/04/2026	R202 On 07-May-26			Bond Future	298.8320	298.8370	298.8320	298.8370	772
14/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21282.0100	21287.0400	21.2820	21.2870	0
14/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R202 On 06-August-26			Bond Future	298.9295	298.9349	298.9295	298.9349	565
14/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20069.4700	20074.9200	20.0695	20.0749	0
14/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R202 On 05-November-26			Bond Future	304.5225	304.5286	304.5225	304.5286	0
14/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24062.5000	24068.5800	24.0625	24.0686	0
14/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R202 On 04-February-27			Bond Future	304.8664	304.8710	304.8664	304.8710	0
14/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10136.4000	10141.0300	10.1364	10.1410	0
14/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R202 On 06-May-27			Bond Future	310.6851	310.6896	310.6851	310.6896	0
14/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3695.0500	3699.5500	3.6951	3.6996	0
14/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R209 On 07-May-26			Bond Future	8.6038	8.7306	85.2448	84.5006	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
14/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	13074.9200	12330.8200	13.0749	12.3308	0
14/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
14/04/2026	R209 On 06-August-26			Bond Future	8.6514	8.7829	86.7927	86.0352	33,604
14/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	14162.5000	13418.5900	14.1625	13.4186	0
14/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	36.3100	49.9000	0.0363	0.0499	0
14/04/2026	R209 On 05-November-26			Bond Future	8.6907	8.8270	85.2451	84.4738	0
14/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9267.8600	8612.4900	9.2679	8.6125	0
14/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	609.8300	725.7700	0.6098	0.7258	0
14/04/2026	R209 On 04-February-27			Bond Future	8.7284	8.8699	86.8666	86.0807	0
14/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1446.4000	1218.0400	1.4464	1.2180	3,237
14/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5463.5700	6021.1300	5.4636	6.0211	0
14/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3922.0500	3485.6400	3.9221	3.4856	0
14/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2640.7100	2990.2200	2.6407	2.9902	3,237
14/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5111.9300	4614.6000	5.1119	4.6146	0
14/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2100.3800	2388.9700	2.1004	2.3890	0
14/04/2026	R209 On 06-May-27			Bond Future	8.7701	8.9171	85.3534	84.5526	0
14/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2077.5700	1790.2700	2.0776	1.7903	4,620
14/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4988.2200	5501.7800	4.9882	5.5018	0
14/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2416.6300	2096.4200	2.4166	2.0964	0
14/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4418.6000	4899.2500	4.4186	4.8993	0
14/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5297.2100	4796.5100	5.2972	4.7965	0
14/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2350.5600	2650.7200	2.3506	2.6507	4,620
14/04/2026	R210 On 07-May-26			Bond Future	261.8752	261.9337	261.8752	261.9337	945
14/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6475.1500	6533.7200	6.4752	6.5337	0
14/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R210 On 06-August-26			Bond Future	266.6958	266.7558	266.6958	266.7558	148
14/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6855.7900	6915.8300	6.8558	6.9158	0
14/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R210 On 05-November-26			Bond Future	268.1565	268.2176	268.1565	268.2176	0
14/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14826.4800	14887.6200	14.8265	14.8876	0
14/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R210 On 04-February-27			Bond Future	273.3178	273.3802	273.3178	273.3802	0
14/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7287.7500	7350.2200	7.2878	7.3502	0
14/04/2026	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
14/04/2026	R210 On 06-May-27			Bond Future	274.9239	274.9844	274.9239	274.9844	0
14/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3793.8500	3854.4000	3.7939	3.8544	0
14/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R213 On 07-May-26			Bond Future	7.9731	8.0906	97.5524	97.1028	88,526
14/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6707.8000	6258.5900	6.7078	6.2586	0
14/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1700	0.5200	0.0002	0.0005	0
14/04/2026	R213 On 06-August-26			Bond Future	8.0151	8.1403	99.3238	98.8662	3,578
14/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6032.3800	5611.9800	6.0324	5.6120	0
14/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	124.7000	161.8800	0.1247	0.1619	0
14/04/2026	R213 On 05-November-26			Bond Future	8.0476	8.1812	97.6083	97.1425	0
14/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3188.7300	2865.3100	3.1887	2.8653	0
14/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	769.7700	912.1800	0.7698	0.9122	0
14/04/2026	R213 On 04-February-27			Bond Future	8.0773	8.2206	99.4649	98.9903	0
14/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1853.5500	1616.2800	1.8536	1.6163	0
14/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1645.5100	1882.8500	1.6455	1.8829	0
14/04/2026	R213 On 06-May-27			Bond Future	8.1076	8.2616	97.7885	97.3048	0
14/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1016.3300	857.0000	1.0163	0.8570	0
14/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2760.0600	3084.4000	2.7601	3.0844	0
14/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1901.7500	1664.7600	1.9018	1.6648	2,830
14/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1831.2300	2077.9100	1.8312	2.0779	0
14/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4354.1500	3999.8300	4.3542	3.9998	0
14/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	836.1900	965.5400	0.8362	0.9655	2,830
14/04/2026	R214 On 07-May-26			Bond Future	9.0442	9.1910	80.7369	79.7361	41,149
14/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	14793.4700	13792.7800	14.7935	13.7928	0
14/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0400	0.1700	0.0000	0.0002	0
14/04/2026	R214 On 06-August-26			Bond Future	9.0940	9.2453	82.2030	81.1841	261
14/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16623.8500	15624.0700	16.6239	15.6241	0
14/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	46.6800	65.8300	0.0467	0.0658	0
14/04/2026	R214 On 05-November-26			Bond Future	9.1389	9.2948	80.4248	79.3873	0
14/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11726.2100	10827.1700	11.7262	10.8272	0
14/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	652.5200	791.0200	0.6525	0.7910	0
14/04/2026	R214 On 04-February-27			Bond Future	9.1836	9.3444	81.9546	80.8974	0
14/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6812.3800	6104.8200	6.8124	6.1048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2249.2700	2598.9400	2.2493	2.5989	0
14/04/2026	R214 On 06-May-27			Bond Future	9.2280	9.3937	80.2016	79.1243	0
14/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3006.6600	2566.5000	3.0067	2.5665	0
14/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5335.7100	5972.8500	5.3357	5.9729	0
14/04/2026	R248 On 07-May-26			Bond Future	9.0833	9.2401	98.5725	97.1486	135,332
14/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	31.1200	11.9900	0.0311	0.0120	1,620
14/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7674.0600	9078.8200	7.6741	9.0788	0
14/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	315.0300	151.4600	0.3150	0.1515	1,620
14/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	3940.9600	5201.2800	3.9410	5.2013	0
14/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	2014.5000	1298.9100	2.0145	1.2989	0
14/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1132.0900	1840.3900	1.1321	1.8404	0
14/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	2070.0700	1341.3300	2.0701	1.3413	0
14/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1097.1600	1792.3100	1.0972	1.7923	0
14/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	20092.2200	18668.4300	20.0922	18.6684	0
14/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0300	0.1300	0.0000	0.0001	0
14/04/2026	R248 On 06-August-26			Bond Future	9.1297	9.2911	100.3625	98.9128	204,919
14/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2697.4000	2097.8900	2.6974	2.0979	0
14/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	3888.0100	4738.1800	3.8880	4.7382	1,762
14/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8514.5800	7394.4100	8.5146	7.3944	0
14/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1091.4800	1420.9900	1.0915	1.4210	1,762
14/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	23546.5600	22112.9500	23.5466	22.1130	0
14/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	33.2900	49.3600	0.0333	0.0494	0
14/04/2026	R248 On 05-November-26			Bond Future	9.1714	9.3373	97.7786	96.3023	0
14/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17233.7100	15915.6000	17.2337	15.9156	0
14/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	679.9000	838.0300	0.6799	0.8380	0
14/04/2026	R248 On 04-February-27			Bond Future	9.2127	9.3835	99.6385	98.1343	0
14/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9993.6100	8926.9900	9.9936	8.9270	0
14/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2495.3600	2932.9000	2.4954	2.9329	0
14/04/2026	R248 On 06-May-27			Bond Future	9.2534	9.4292	97.0770	95.5443	0
14/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4571.1800	3885.4700	4.5712	3.8855	0
14/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6393.9300	7240.9000	6.3939	7.2409	0
14/04/2026	R2R9 On 07-May-26			Bond Future	8.9612	9.0982	108.0158	106.9388	0
14/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97166.1100	96089.1200	97.1661	96.0891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R2R9 On 06-August-26			Bond Future	9.0182	9.1601	109.9773	108.8808	0
14/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96857.7700	95761.3400	96.8578	95.7613	0
14/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R2R9 On 05-November-26			Bond Future	9.0674	9.2143	107.0305	105.9140	0
14/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96060.3900	94943.8900	96.0604	94.9439	0
14/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R2R9 On 04-February-27			Bond Future	9.1156	9.2678	109.0665	107.9288	0
14/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6392.6400	5507.7500	6.3926	5.5078	0
14/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	778.7300	1031.4600	0.7787	1.0315	0
14/04/2026	R2R9 On 06-May-27			Bond Future	9.1678	9.3256	106.1438	104.9846	0
14/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1990.4500	1580.2500	1.9905	1.5803	0
14/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4532.1100	5281.1000	4.5321	5.2811	0
14/04/2026	R4R2 On 07-May-26			Bond Future	9.1261	9.2579	109.4355	108.2831	10,149
14/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98346.3700	97193.9400	98.3464	97.1939	0
14/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R4R2 On 06-August-26			Bond Future	9.1830	9.3192	111.4227	110.2495	748
14/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98005.4400	96832.2300	98.0054	96.8322	0
14/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R4R2 On 05-November-26			Bond Future	9.2325	9.3732	108.3766	107.1819	0
14/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97153.9900	95959.3000	97.1540	95.9593	0
14/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2026	R4R2 On 04-February-27			Bond Future	9.2811	9.4265	110.4382	109.2209	0
14/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7620.7200	6649.5500	7.6207	6.6496	0
14/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	790.9500	1037.0300	0.7910	1.0370	0
14/04/2026	R4R2 On 06-May-27			Bond Future	9.3333	9.4836	107.4154	106.1750	0
14/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2299.2400	1852.5300	2.2992	1.8525	0
14/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5128.2100	5921.8700	5.1282	5.9219	0
14/04/2026	RR87 On 07-May-26			Bond Future	7.1453	7.2016	102.8351	102.8033	0
14/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	1.5532	0.8111	0.0016	0.0008	0
14/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	191.1132	222.2011	0.1911	0.2222	0
14/04/2026	RR87 On 06-August-26			Bond Future	7.0013	7.0965	100.9630	100.9294	0
14/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7.1303	4.2370	0.0071	0.0042	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	173.9903	204.7670	0.1740	0.2048	0
14/04/2026	RR87 On 05-November-26			Bond Future	5.8104	6.1075	102.8289	102.7948	0
14/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	3.3517	0.8170	0.0034	0.0008	0
14/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	65.4017	96.9470	0.0654	0.0969	0
14/04/2026	RR88 On 07-May-26			Bond Future	7.4561	7.4568	105.4386	105.4376	0
14/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0334	0.0438	0.0000	0.0000	0
14/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	935.2634	936.3038	0.9353	0.9363	0
14/04/2026	RR88 On 06-August-26			Bond Future	7.4934	7.4940	104.5005	104.4997	0
14/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	13.4942	13.7216	0.0135	0.0137	0
14/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	859.7442	860.8016	0.8597	0.8608	0
14/04/2026	RR88 On 05-November-26			Bond Future	7.4712	7.4718	105.7993	105.7986	0
14/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	26.4562	26.6388	0.0265	0.0266	0
14/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	824.1462	825.0088	0.8241	0.8250	0
14/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0