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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
15/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	2029 On 07-May-26			Bond Future	146.9742	146.9453	146.9742	146.9453	3,770
15/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5154.2000	5125.2500	5.1542	5.1253	0
15/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2029 On 06-August-26			Bond Future	149.6792	149.6502	149.6792	149.6502	4,963
15/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5579.1500	5550.2400	5.5792	5.5502	0
15/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2029 On 05-November-26			Bond Future	150.9972	150.9686	150.9972	150.9686	0
15/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3437.1900	3408.5600	3.4372	3.4086	0
15/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2029 On 04-February-27			Bond Future	153.9031	153.8743	153.9031	153.8743	0
15/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4183.1100	4154.2500	4.1831	4.1543	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2029 On 06-May-27			Bond Future	155.3255	155.2956	155.3255	155.2956	0
15/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2005.4800	1975.5700	2.0055	1.9756	0
15/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2030 On 07-May-26			Bond Future	7.7580	7.7751	102.9827	102.9280	71,794
15/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	18.2600	18.0100	0.0183	0.0180	1,000
15/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1788.7600	1843.2500	1.7888	1.8433	0
15/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	368.8900	354.7100	0.3689	0.3547	1,000
15/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	522.4100	562.9700	0.5224	0.5630	0
15/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	766.0400	739.2400	0.7660	0.7392	0
15/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	249.7600	277.7000	0.2498	0.2777	1,000
15/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	5055.4200	5000.8000	5.0554	5.0008	0
15/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.2300	0.3500	0.0002	0.0004	0
15/04/2026	2030 On 06-August-26			Bond Future	7.8036	7.8221	100.8428	100.7875	122,783
15/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	264.3500	255.5500	0.2644	0.2556	1,000
15/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2064.1200	2110.6300	2.0641	2.1106	0
15/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	822.6100	801.7100	0.8226	0.8017	1,000
15/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1103.9000	1138.3100	1.1039	1.1383	0
15/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1452.7800	1422.9600	1.4528	1.4230	0
15/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	687.6100	713.1000	0.6876	0.7131	1,000
15/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4275.6000	4227.7500	4.2756	4.2278	0
15/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	136.4600	143.9200	0.1365	0.1439	0
15/04/2026	2030 On 05-November-26			Bond Future	7.8188	7.8386	102.7060	102.6503	0
15/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2297.2400	2262.1900	2.2972	2.2622	0
15/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	706.6400	727.2800	0.7066	0.7273	0
15/04/2026	2030 On 04-February-27			Bond Future	7.8250	7.8467	100.6518	100.5953	0
15/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1307.4600	1281.3200	1.3075	1.2813	0
15/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1320.6500	1351.0500	1.3207	1.3511	0
15/04/2026	2030 On 06-May-27			Bond Future	7.8510	7.8749	102.5500	102.4922	0
15/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	687.9000	670.2400	0.6879	0.6702	0
15/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2105.0000	2145.2000	2.1050	2.1452	0
15/04/2026	2031 On 07-May-26			Bond Future	115.3608	115.1716	115.3608	115.1716	1,878
15/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1520.8400	1331.6500	1.5208	1.3317	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/04/2026	2031 On 06-August-26			Bond Future	115.0668	114.8746	115.0668	114.8746	1,727
15/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1276.2000	1098.4700	1.2762	1.0985	0
15/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	19.4300	33.9100	0.0194	0.0339	0
15/04/2026	2031 On 05-November-26			Bond Future	117.2194	117.0242	117.2194	117.0242	0
15/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5729.3700	5534.1700	5.7294	5.5342	0
15/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2031 On 04-February-27			Bond Future	117.0048	116.8060	117.0048	116.8060	0
15/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	991.7800	846.7400	0.9918	0.8467	0
15/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	167.0100	220.7300	0.1670	0.2207	0
15/04/2026	2031 On 06-May-27			Bond Future	119.2379	119.0350	119.2379	119.0350	0
15/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2381.9100	2186.2000	2.3819	2.1862	0
15/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	14.0500	21.2200	0.0141	0.0212	0
15/04/2026	2032 On 07-May-26		Call	Bond Future	1818.3900	1751.4600	1.8184	1.7515	0
15/04/2026	2032 On 07-May-26			Bond Future	8.1072	8.1292	101.5904	101.4888	126,991
15/04/2026	2032 On 07-May-26		Put	Bond Future	228.0100	262.7000	0.2280	0.2627	0
15/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8886.9200	8785.3400	8.8869	8.7853	0
15/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0400	0.0800	0.0000	0.0001	0
15/04/2026	2032 On 06-August-26			Bond Future	8.1532	8.1763	103.4347	103.3316	53,089
15/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8417.0700	8321.1100	8.4171	8.3211	0
15/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	99.7900	106.8800	0.0998	0.1069	0
15/04/2026	2032 On 05-November-26			Bond Future	8.1868	8.2112	101.1856	101.0813	0
15/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4831.0700	4754.6000	4.8311	4.7546	0
15/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	756.0000	783.8900	0.7560	0.7839	0
15/04/2026	2032 On 04-February-27			Bond Future	8.2173	8.2430	103.1102	103.0041	0
15/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2878.4800	2820.6100	2.8785	2.8206	0
15/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1800.9100	1849.1500	1.8009	1.8492	0
15/04/2026	2032 On 06-May-27			Bond Future	8.2537	8.2811	100.8951	100.7867	0
15/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1495.8400	1457.1300	1.4958	1.4571	0
15/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3311.4900	3381.1500	3.3115	3.3812	0
15/04/2026	2033 On 07-May-26			Bond Future	143.6701	143.8141	143.6701	143.8141	8,342
15/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8510.1000	8654.1300	8.5101	8.6541	0
15/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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15/04/2026	2033 On 06-August-26			Bond Future	146.3142	146.4615	146.3142	146.4615	5,426
15/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12064.2200	12211.5400	12.0642	12.2115	0
15/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2033 On 05-November-26			Bond Future	147.4677	147.6187	147.4677	147.6187	0
15/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10207.7400	10358.6800	10.2077	10.3587	0
15/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2033 On 04-February-27			Bond Future	150.3058	150.4599	150.3058	150.4599	0
15/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7595.8100	7749.8800	7.5958	7.7499	0
15/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2033 On 06-May-27			Bond Future	151.5547	151.7113	151.5547	151.7113	0
15/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	344.7300	501.2700	0.3447	0.5013	0
15/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2037 On 07-May-26			Bond Future	8.6991	8.7364	100.9792	100.7252	176,288
15/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2374.1100	2199.4000	2.3741	2.1994	1,500
15/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	349.7100	429.0000	0.3497	0.4290	0
15/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	5247.3000	5009.8900	5.2473	5.0099	1,500
15/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	44.0300	60.6200	0.0440	0.0606	0
15/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8729.4500	8477.2700	8.7295	8.4773	0
15/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	3.1800	5.0000	0.0032	0.0050	1,500
15/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13875.3200	13621.3600	13.8753	13.6214	142
15/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0400	0.0800	0.0000	0.0001	0
15/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15897.3200	15643.3300	15.8973	15.6433	0
15/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	21431.5600	21177.5600	21.4316	21.1776	0
15/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
15/04/2026	2037 On 06-August-26			Bond Future	8.7542	8.7929	98.5523	98.2942	102,343
15/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8432.2500	8212.0300	8.4323	8.2120	2,541
15/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	432.6400	470.5600	0.4326	0.4706	0
15/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	12114.3400	11873.7900	12.1143	11.8738	0
15/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	177.1400	194.7300	0.1771	0.1947	2,541
15/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	15286.7500	15036.2700	15.2868	15.0363	0
15/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	66.8500	74.5100	0.0669	0.0745	2,541
15/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	17393.1800	17138.6700	17.3932	17.1387	0
15/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	27.7700	31.4000	0.0278	0.0314	0

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15/04/2026	2037 On 05-November-26			Bond Future	8.7946	8.8346	100.3733	100.1109	0
15/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5918.8200	5742.1600	5.9188	5.7422	4,490
15/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1673.9300	1759.6400	1.6739	1.7596	0
15/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9679.2300	9464.5200	9.6792	9.4645	0
15/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	823.1400	870.8000	0.8231	0.8708	4,490
15/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11662.1200	11435.1800	11.6621	11.4352	0
15/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	586.4400	621.8700	0.5864	0.6219	0
15/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12731.5600	12499.4700	12.7316	12.4995	0
15/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	491.5800	521.8600	0.4916	0.5219	4,490
15/04/2026	2037 On 04-February-27			Bond Future	8.8337	8.8752	98.0243	97.7572	0
15/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2370.4200	2270.3300	2.3704	2.2703	4,490
15/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	4952.5800	5119.6100	4.9526	5.1196	0
15/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5522.8400	5359.0400	5.5228	5.3590	0
15/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2515.1200	2618.4400	2.5151	2.6184	4,490
15/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6423.6500	6248.3500	6.4237	6.2484	0
15/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2189.5300	2281.3500	2.1895	2.2814	0
15/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7762.2500	7571.1500	7.7623	7.5712	0
15/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1727.8400	1803.8600	1.7278	1.8039	4,490
15/04/2026	2037 On 06-May-27			Bond Future	8.8818	8.9250	99.8729	99.6005	0
15/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	3043.6400	2929.8200	3.0436	2.9298	0
15/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	4976.3100	5134.8600	4.9763	5.1349	0
15/04/2026	2038 On 07-May-26			Bond Future	160.2176	160.1452	160.2176	160.1452	3,858
15/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15687.5800	15615.1900	15.6876	15.6152	0
15/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2038 On 06-August-26			Bond Future	160.9717	160.8986	160.9717	160.8986	1,656
15/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16251.7300	16178.5900	16.2517	16.1786	0
15/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2038 On 05-November-26			Bond Future	163.9829	163.9094	163.9829	163.9094	0
15/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17672.8600	17599.3900	17.6729	17.5994	0
15/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2038 On 04-February-27			Bond Future	164.8956	164.8210	164.8956	164.8210	0
15/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11065.6200	10990.9800	11.0656	10.9910	0
15/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2038 On 06-May-27			Bond Future	168.0433	167.9667	168.0433	167.9667	0

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15/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1943.2500	1866.7300	1.9433	1.8667	0
15/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2040 On 07-May-26		Call	Bond Future	3133.6600	2880.2200	3.1337	2.8802	0
15/04/2026	2040 On 07-May-26			Bond Future	8.9796	9.0271	102.6455	102.2760	34,991
15/04/2026	2040 On 07-May-26		Put	Bond Future	488.2000	604.2700	0.4882	0.6043	0
15/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	332.9800	282.3400	0.3330	0.2823	27,500
15/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	2955.2800	3274.1500	2.9553	3.2742	0
15/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	12251.2000	11882.6300	12.2512	11.8826	1,460
15/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	1.2600	2.2000	0.0013	0.0022	0
15/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14910.6400	14541.3100	14.9106	14.5413	0
15/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.2100	0.3900	0.0002	0.0004	0
15/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	18219.3700	17849.8700	18.2194	17.8499	0
15/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
15/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18510.7400	18141.2400	18.5107	18.1412	0
15/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,460
15/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	20283.4300	19913.9200	20.2834	19.9139	0
15/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	21341.7700	20972.2600	21.3418	20.9723	0
15/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
15/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	23024.0900	22654.5800	23.0241	22.6546	0
15/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2040 On 06-August-26			Bond Future	9.0376	9.0866	99.9982	99.6224	69,057
15/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20591.2400	20219.6800	20.5912	20.2197	0
15/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	26.8500	31.0900	0.0269	0.0311	0
15/04/2026	2040 On 05-November-26			Bond Future	9.0820	9.1326	101.8460	101.4638	0
15/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7694.0100	7420.9700	7.6940	7.4210	2,300
15/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1688.8500	1797.9900	1.6889	1.7980	0
15/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11936.4900	11615.9000	11.9365	11.6159	0
15/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	863.9600	925.5500	0.8640	0.9256	2,300
15/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	14148.2600	13812.3300	14.1483	13.8123	0
15/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	627.8600	674.1100	0.6279	0.6741	0
15/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	15325.3400	14982.7300	15.3253	14.9827	0
15/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	527.4100	566.9800	0.5274	0.5670	2,300
15/04/2026	2040 On 04-February-27			Bond Future	9.1257	9.1780	99.2745	98.8853	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2938.1100	2784.4000	2.9381	2.7844	2,300
15/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5566.8000	5802.2700	5.5668	5.8023	0
15/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6758.6700	6512.2300	6.7587	6.5122	0
15/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2809.0200	2951.7600	2.8090	2.9518	2,300
15/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	8069.5700	7802.1300	8.0696	7.8021	0
15/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2311.4700	2433.2100	2.3115	2.4332	0
15/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	9307.2700	9022.7400	9.3073	9.0227	0
15/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	1922.8500	2027.5000	1.9229	2.0275	2,300
15/04/2026	2040 On 06-May-27			Bond Future	9.1772	9.2314	101.1466	100.7498	0
15/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3530.3200	3362.2600	3.5303	3.3623	0
15/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	5749.7100	5978.4200	5.7497	5.9784	0
15/04/2026	2043 On 07-May-26			Bond Future	125.0581	125.3515	125.0581	125.3515	0
15/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	13358.1400	13651.4700	13.3581	13.6515	0
15/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2043 On 06-August-26			Bond Future	124.5123	124.8115	124.5123	124.8115	3,416
15/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13632.3400	13931.4900	13.6323	13.9315	0
15/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2043 On 05-November-26			Bond Future	126.8416	127.1473	126.8416	127.1473	0
15/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14001.6316	14307.2582	14.0016	14.3073	0
15/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0116	0.0082	0.0000	0.0000	0
15/04/2026	2043 On 04-February-27			Bond Future	126.3726	126.6841	126.3726	126.6841	0
15/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	8763.3984	9071.1746	8.7634	9.0712	0
15/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	20.8184	17.0446	0.0208	0.0170	0
15/04/2026	2043 On 06-May-27			Bond Future	128.7844	129.1016	128.7844	129.1016	0
15/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2554.9326	2757.6001	2.5549	2.7576	0
15/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1250.5626	1135.9901	1.2506	1.1360	0
15/04/2026	2044 On 07-May-26		Call	Bond Future	1399.1900	1237.8100	1.3992	1.2378	0
15/04/2026	2044 On 07-May-26			Bond Future	9.0787	9.1310	99.5478	99.1025	121,869
15/04/2026	2044 On 07-May-26		Put	Bond Future	1851.3900	2135.3600	1.8514	2.1354	0
15/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	7461.9800	7039.0500	7.4620	7.0391	0
15/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	46.9100	69.3300	0.0469	0.0693	15,000
15/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19596.0600	19150.7200	19.5961	19.1507	0
15/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0100	0.0200	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
15/04/2026	2044 On 06-August-26			Bond Future	9.1327	9.1866	96.9697	96.5167	27,058
15/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2492.5400	2304.3200	2.4925	2.3043	0
15/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3621.4100	3886.1700	3.6214	3.8862	7,000
15/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3609.4000	3371.7000	3.6094	3.3717	0
15/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2627.5700	2842.8500	2.6276	2.8429	7,000
15/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	6385.8100	6066.2700	6.3858	6.0663	0
15/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1383.2800	1516.7200	1.3833	1.5167	14,500
15/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22663.7300	22214.9000	22.6637	22.2149	0
15/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	23.5900	27.7400	0.0236	0.0277	0
15/04/2026	2044 On 05-November-26			Bond Future	9.1745	9.2299	98.7614	98.3006	0
15/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	16355.7400	15941.8600	16.3557	15.9419	0
15/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	567.3100	614.2300	0.5673	0.6142	0
15/04/2026	2044 On 04-February-27			Bond Future	9.2155	9.2726	96.2565	95.7872	0
15/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9679.0200	9339.8400	9.6790	9.3398	0
15/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2191.3900	2321.5000	2.1914	2.3215	0
15/04/2026	2044 On 06-May-27			Bond Future	9.2631	9.3220	98.0717	97.5933	0
15/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4334.3400	4115.6700	4.3343	4.1157	0
15/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	5844.4900	6104.2600	5.8445	6.1043	0
15/04/2026	2046 On 07-May-26			Bond Future	141.6521	141.6592	141.6521	141.6592	18,411
15/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16702.0500	16709.1500	16.7021	16.7092	0
15/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2046 On 06-August-26			Bond Future	144.2592	144.2668	144.2592	144.2668	251
15/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21879.1600	21886.8400	21.8792	21.8868	0
15/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2046 On 05-November-26			Bond Future	144.6294	144.6382	144.6294	144.6382	0
15/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19149.4000	19158.1800	19.1494	19.1582	0
15/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2046 On 04-February-27			Bond Future	147.4127	147.4221	147.4127	147.4221	0
15/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16322.7300	16332.1000	16.3227	16.3321	0
15/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2046 On 06-May-27			Bond Future	147.8450	147.8538	147.8450	147.8538	0
15/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1145.0400	1136.1800	1.1450	1.1362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	2050 On 07-May-26			Bond Future	147.0324	146.7912	147.0324	146.7912	16,609
15/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22962.3900	22721.2300	22.9624	22.7212	0
15/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2050 On 06-August-26			Bond Future	147.2943	147.0493	147.2943	147.0493	781
15/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24024.2600	23779.2600	24.0243	23.7793	0
15/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2050 On 05-November-26			Bond Future	150.0494	149.8006	150.0494	149.8006	0
15/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26209.3700	25960.5700	26.2094	25.9606	0
15/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2050 On 04-February-27			Bond Future	150.4403	150.1871	150.4403	150.1871	0
15/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18050.2800	17797.1000	18.0503	17.7971	0
15/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	2050 On 06-May-27			Bond Future	153.3119	153.0535	153.3119	153.0535	0
15/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2851.9100	2593.5000	2.8519	2.5935	0
15/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	AL37 On 07-May-26			Index Future	1274.1660	1273.2060	1274.1660	1,273.2060	0
15/04/2026	AL37 On 06-August-26			Index Future	1297.0470	1296.0720	1297.0470	1,296.0720	0
15/04/2026	AL37 On 05-November-26			Index Future	1321.2550	1320.2640	1321.2550	1,320.2640	0
15/04/2026	AL37 On 04-February-27			Index Future	1346.3790	1345.3700	1346.3790	1,345.3700	0
15/04/2026	AL37 On 06-May-27			Index Future	1371.7890	1370.7600	1371.7890	1,370.7600	0
15/04/2026	AL7T On 07-May-26			Index Future	1656.2710	1652.6920	1656.2710	1,652.6920	0
15/04/2026	AL7T On 06-August-26			Index Future	1686.0140	1682.3730	1686.0140	1,682.3730	0
15/04/2026	AL7T On 05-November-26			Index Future	1717.4820	1713.7770	1717.4820	1,713.7770	0
15/04/2026	AL7T On 04-February-27			Index Future	1750.1400	1746.3650	1750.1400	1,746.3650	0
15/04/2026	AL7T On 06-May-27			Index Future	1783.1710	1779.3230	1783.1710	1,779.3230	0
15/04/2026	ALBI On 07-May-26			Index Future	1400.3820	1396.7550	1400.3820	1,396.7550	65
15/04/2026	ALBI On 06-August-26			Index Future	1425.5300	1421.8400	1425.5300	1,421.8400	12
15/04/2026	ALBI On 05-November-26			Index Future	1452.1360	1448.3800	1452.1360	1,448.3800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	ALBI On 04-February-27			Index Future	1479.7490	1475.9220	1479.7490	1,475.9220	0
15/04/2026	ALBI On 06-May-27			Index Future	1507.6760	1503.7770	1507.6760	1,503.7770	0
15/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	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
15/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	ES33 On 07-May-26			Bond Future	8.8768	8.9095	93.8514	93.6860	0
15/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12970.8800	12805.4600	12.9709	12.8055	0
15/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES33 On 06-August-26			Bond Future	8.9442	8.9784	95.5787	95.4106	0
15/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13710.0500	13541.9400	13.7101	13.5419	0
15/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES33 On 05-November-26			Bond Future	9.0054	9.0411	93.5732	93.4025	0
15/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8244.8000	8074.0900	8.2448	8.0741	0
15/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES33 On 04-February-27			Bond Future	9.0685	9.1060	95.3743	95.2005	0
15/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2877.7100	2703.9100	2.8777	2.7039	0
15/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES33 On 06-May-27			Bond Future	9.1352	9.1746	93.3992	93.2218	0
15/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1526.0800	1703.4700	1.5261	1.7035	0
15/04/2026	ES42 On 07-May-26			Bond Future	9.4050	9.4474	92.9849	92.6577	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18343.5200	18016.2800	18.3435	18.0163	0
15/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES42 On 06-August-26			Bond Future	9.4653	9.5091	94.6963	94.3634	0
15/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20221.9200	19889.0400	20.2219	19.8890	0
15/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES42 On 05-November-26			Bond Future	9.5191	9.5642	92.2034	91.8648	0
15/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14238.6000	13900.0000	14.2386	13.9000	0
15/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES42 On 04-February-27			Bond Future	9.5719	9.6184	93.9783	93.6334	0
15/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5118.3600	4773.4400	5.1184	4.7734	0
15/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES42 On 06-May-27			Bond Future	9.6295	9.6776	91.5074	91.1557	0
15/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2234.9400	2586.6900	2.2349	2.5867	0
15/04/2026	GOVI On 07-May-26			GOVI	1374.1830	1370.4890	1374.1830	1,370.4890	611
15/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1971830.0000	1934890.0000	197.1830	193.4890	0
15/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	GOVI On 06-August-26			GOVI	1398.8610	1395.1020	1398.8610	1,395.1020	0
15/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2098610.0000	2061020.0000	209.8610	206.1020	0
15/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	GOVI On 05-November-26			GOVI	1424.9690	1421.1430	1424.9690	1,421.1430	0
15/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1479690.0000	1441430.0000	147.9690	144.1430	0
15/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	GOVI On 04-February-27			GOVI	1452.0650	1448.1670	1452.0650	1,448.1670	0
15/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	830650.0000	791670.0000	83.0650	79.1670	0
15/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	GOVI On 06-May-27			GOVI	1479.4700	1475.4980	1479.4700	1,475.4980	0
15/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	524700.0000	484980.0000	52.4700	48.4980	0
15/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/04/2026	I258 On 07-May-26			Bond Future	133.1934	133.2013	133.1934	133.2013	0
15/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19463.4300	19471.2500	19.4634	19.4713	0
15/04/2026	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
15/04/2026	I258 On 06-August-26			Bond Future	132.7974	132.8058	132.7974	132.8058	0
15/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	19847.3801	19855.8401	19.8474	19.8558	0
15/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0001	0.0001	0.0000	0.0000	0
15/04/2026	I258 On 05-November-26			Bond Future	135.2817	135.2911	135.2817	135.2911	0
15/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20331.6771	20341.1278	20.3317	20.3411	0
15/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0171	0.0178	0.0000	0.0000	0
15/04/2026	I258 On 04-February-27			Bond Future	134.9750	134.9847	134.9750	134.9847	0
15/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16080.1061	16089.9183	16.0801	16.0899	0
15/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	5.1561	5.2183	0.0052	0.0052	0
15/04/2026	I258 On 06-May-27			Bond Future	137.5510	137.5607	137.5510	137.5607	0
15/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4332.3927	4342.0892	4.3324	4.3421	0
15/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1561.3827	1561.4092	1.5614	1.5614	0
15/04/2026	IGOV On 07-May-26			Index Future	443.6780	443.5500	443.6780	443.5500	263
15/04/2026	IGOV On 06-August-26			Index Future	451.7550	451.6250	451.7550	451.6250	0
15/04/2026	IGOV On 05-November-26			Index Future	460.2940	460.1630	460.2940	460.1630	0
15/04/2026	IGOV On 04-February-27			Index Future	469.1520	469.0190	469.1520	469.0190	0
15/04/2026	IGOV On 06-May-27			Index Future	478.1100	477.9740	478.1100	477.9740	0
15/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/04/2026	R033 On 07-May-26			Bond Future	8.1972	8.2141	110.4736	110.3809	9,663
15/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11185.5700	11092.9600	11.1856	11.0930	0
15/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.1700	0.2600	0.0002	0.0003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	R033 On 06-August-26			Bond Future	8.2438	8.2615	112.4792	112.3854	223
15/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10255.7700	10172.9500	10.2558	10.1730	0
15/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	230.8100	241.8700	0.2308	0.2419	0
15/04/2026	R033 On 05-November-26			Bond Future	8.2790	8.2975	109.5149	109.4200	0
15/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6373.6300	6307.3800	6.3736	6.3074	0
15/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1135.5800	1164.2500	1.1356	1.1643	0
15/04/2026	R033 On 04-February-27			Bond Future	8.3113	8.3307	111.5979	111.5015	0
15/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	4090.2700	4038.2400	4.0903	4.0382	0
15/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2423.2700	2467.7000	2.4233	2.4677	0
15/04/2026	R033 On 06-May-27			Bond Future	8.3491	8.3696	108.6603	108.5618	0
15/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2265.4100	2228.8700	2.2654	2.2289	0
15/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4298.5400	4360.5700	4.2985	4.3606	0
15/04/2026	R035 On 07-May-26			Bond Future	8.4017	8.4336	104.6421	104.4426	36,894
15/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	591.7000	537.5000	0.5917	0.5375	1,000
15/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1292.9700	1438.3200	1.2930	1.4383	0
15/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	643.3300	585.2700	0.6433	0.5853	0
15/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1218.5600	1360.0500	1.2186	1.3601	16,000
15/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1468.5200	1360.6400	1.4685	1.3606	0
15/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	546.6700	638.3400	0.5467	0.6383	16,000
15/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2604.4400	2453.9800	2.6044	2.4540	1,000
15/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	213.5100	262.6000	0.2135	0.2626	0
15/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4872.3000	4685.0400	4.8723	4.6850	0
15/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	34.8200	47.1100	0.0348	0.0471	1,000
15/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	7381.4500	7184.0100	7.3815	7.1840	250
15/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	4.1900	6.3000	0.0042	0.0063	0
15/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7494.4400	7296.8300	7.4944	7.2968	200
15/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	3.7900	5.7300	0.0038	0.0057	0
15/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7776.3000	7578.3200	7.7763	7.5783	350
15/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	2.9500	4.5200	0.0030	0.0045	0
15/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	10160.0600	9960.7500	10.1601	9.9608	0
15/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.3400	0.5800	0.0003	0.0006	250
15/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	10269.1000	10069.7600	10.2691	10.0698	0
15/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.3100	0.5200	0.0003	0.0005	200
15/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10540.9600	10341.5800	10.5410	10.3416	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.2400	0.4100	0.0002	0.0004	350
15/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12836.4500	12636.9200	12.8365	12.6369	0
15/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	250
15/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12941.3800	12741.8400	12.9414	12.7418	0
15/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	200
15/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	13203.0000	13003.4600	13.2030	13.0035	0
15/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	350
15/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13981.8500	13782.3100	13.9819	13.7823	0
15/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/04/2026	R035 On 06-August-26			Bond Future	8.4468	8.4800	106.5418	106.3392	63,033
15/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	511.5100	480.2400	0.5115	0.4802	5,000
15/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5203.6600	5375.0300	5.2037	5.3750	0
15/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	752.1600	708.2300	0.7522	0.7082	0
15/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4160.9800	4319.6900	4.1610	4.3197	0
15/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	824.9700	777.4000	0.8250	0.7774	5,000
15/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	3916.0500	4071.1200	3.9161	4.0711	0
15/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1625.7300	1547.8500	1.6257	1.5479	1,000
15/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2588.4100	2713.1700	2.5884	2.7132	0
15/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1772.9200	1690.3700	1.7729	1.6904	0
15/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2427.2900	2547.3800	2.4273	2.5474	5,000
15/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	3073.7000	2958.0100	3.0737	2.9580	350
15/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1483.0100	1569.9600	1.4830	1.5700	0
15/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3399.8600	3277.7100	3.3999	3.2777	1,000
15/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1332.0800	1412.5700	1.3321	1.4126	0
15/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4906.3500	4760.6700	4.9064	4.7607	200
15/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	843.2900	900.2500	0.8433	0.9003	0
15/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	5279.8600	5129.4800	5.2799	5.1295	0
15/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	754.8200	807.0800	0.7548	0.8071	350
15/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	5326.9600	5176.0200	5.3270	5.1760	250
15/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	744.3800	796.0800	0.7444	0.7961	0
15/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	6141.8700	5982.0900	6.1419	5.9821	0
15/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	587.6400	630.5000	0.5876	0.6305	1,000
15/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	7326.3400	7156.4000	7.3263	7.1564	0
15/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	421.6500	454.3500	0.4217	0.4544	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7727.2400	7554.4600	7.7272	7.5545	0
15/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	377.8600	407.7200	0.3779	0.4077	350
15/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7777.5500	7604.4300	7.7776	7.6044	0
15/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	372.7700	402.2900	0.3728	0.4023	250
15/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9854.3200	9670.1300	9.8543	9.6701	0
15/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	214.1200	232.5700	0.2141	0.2326	200
15/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	10311.6500	10125.6600	10.3117	10.1257	0
15/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	189.9800	206.6300	0.1900	0.2066	250
15/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14501.6500	14303.5500	14.5017	14.3036	0
15/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	40.6200	45.1600	0.0406	0.0452	0
15/04/2026	R035 On 05-November-26			Bond Future	8.4853	8.5198	104.0080	103.8023	210
15/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1367.5200	1306.5800	1.3675	1.3066	600
15/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4500.6300	4645.4500	4.5006	4.6455	0
15/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2655.0400	2558.4400	2.6550	2.5584	0
15/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2746.2700	2855.4300	2.7463	2.8554	600
15/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3837.1400	3718.0500	3.8371	3.7181	200
15/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	1982.4400	2069.1100	1.9824	2.0691	0
15/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4513.6400	4384.2200	4.5136	4.3842	0
15/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1675.1000	1751.4400	1.6751	1.7514	600
15/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5944.5300	5798.2700	5.9445	5.7983	0
15/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1231.5100	1291.0100	1.2315	1.2910	200
15/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	8218.1500	8052.0900	8.2182	8.0521	0
15/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	751.3900	791.0900	0.7514	0.7911	200
15/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	9299.8000	9126.8800	9.2998	9.1269	0
15/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	600.2500	633.0900	0.6003	0.6331	0
15/04/2026	R035 On 04-February-27			Bond Future	8.5226	8.5587	105.9862	105.7768	0
15/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1236.8700	1184.5400	1.2369	1.1845	3,000
15/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6169.5300	6326.6300	6.1695	6.3266	0
15/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2185.3900	2104.4500	2.1854	2.1045	3,000
15/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4084.4600	4212.9500	4.0845	4.2130	0
15/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4299.6200	4179.1900	4.2996	4.1792	0
15/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2417.8500	2506.8500	2.4179	2.5069	3,000
15/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4949.0800	4819.7300	4.9491	4.8197	0
15/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2107.7600	2187.8400	2.1078	2.1878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	R035 On 06-May-27			Bond Future	8.5600	8.5977	103.4813	103.2676	0
15/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2541.4800	2454.4300	2.5415	2.4544	0
15/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4319.9800	4446.6400	4.3200	4.4466	0
15/04/2026	R038 On 07-May-26			Bond Future	8.8139	8.8562	116.2225	115.8837	4,233
15/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	18373.3200	18034.4500	18.3733	18.0345	0
15/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
15/04/2026	R038 On 06-August-26			Bond Future	8.8693	8.9132	118.3325	117.9880	945
15/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	20009.4500	19669.8200	20.0095	19.6698	0
15/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	33.8500	38.7700	0.0339	0.0388	0
15/04/2026	R038 On 05-November-26			Bond Future	8.9165	8.9619	115.0351	114.6850	0
15/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13560.3000	13258.6600	13.5603	13.2587	0
15/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	731.0900	779.5800	0.7311	0.7796	0
15/04/2026	R038 On 04-February-27			Bond Future	8.9623	9.0094	117.2232	116.8666	0
15/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7439.2600	7208.6600	7.4393	7.2087	0
15/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2741.4100	2867.3800	2.7414	2.8674	0
15/04/2026	R038 On 06-May-27			Bond Future	9.0123	9.0613	113.9504	113.5868	0
15/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3728.3600	3574.7600	3.7284	3.5748	0
15/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6008.4500	6218.4100	6.0085	6.2184	0
15/04/2026	R053 On 07-May-26			Bond Future	8.9457	9.0127	128.4135	127.5866	31,078
15/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	27638.3900	26811.4300	27.6384	26.8114	0
15/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
15/04/2026	R053 On 06-August-26			Bond Future	8.9883	9.0572	130.7447	129.9035	61,200
15/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	841.2400	728.1400	0.8412	0.7281	530
15/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	12597.6600	13325.8300	12.5977	13.3258	0
15/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	2213.2800	1959.4100	2.2133	1.9594	0
15/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7140.2800	7727.6800	7.1403	7.7277	0
15/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	5066.3000	4621.9200	5.0663	4.6219	530
15/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	3706.1100	4103.0000	3.7061	4.1030	530
15/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	9052.6200	8451.7400	9.0526	8.4517	0
15/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	1894.9500	2135.3400	1.8950	2.1353	530
15/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	31673.2200	30840.4900	31.6732	30.8405	0
15/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	39.7600	48.3000	0.0398	0.0483	0
15/04/2026	R053 On 05-November-26			Bond Future	9.0244	9.0951	127.2986	126.4425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	23361.7400	22591.9900	23.3617	22.5920	0
15/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	838.9100	925.2600	0.8389	0.9253	0
15/04/2026	R053 On 04-February-27			Bond Future	9.0590	9.1317	129.7198	128.8477	0
15/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13674.6800	13046.2300	13.6747	13.0462	0
15/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3228.1300	3471.7900	3.2281	3.4718	0
15/04/2026	R053 On 06-May-27			Bond Future	9.0959	9.1707	126.3046	125.4157	0
15/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	6354.4900	5943.1400	6.3545	5.9431	0
15/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	8488.2900	8965.8800	8.4883	8.9659	0
15/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
15/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	38.7200	39.5900	0.0387	0.0396	0
15/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	38.7200	39.5900	0.0387	0.0396	0
15/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
15/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	59.8400	60.1000	0.0598	0.0601	0
15/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	59.8400	60.1000	0.0598	0.0601	0
15/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
15/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39.8200	39.9100	0.0398	0.0399	0
15/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39.8200	39.9100	0.0398	0.0399	0
15/04/2026	R202 On 07-May-26			Bond Future	298.9145	298.8320	298.9145	298.8320	772
15/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21364.5300	21282.0100	21.3645	21.2820	0
15/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R202 On 06-August-26			Bond Future	299.0122	298.9295	299.0122	298.9295	565
15/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20152.1800	20069.4700	20.1522	20.0695	0
15/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R202 On 05-November-26			Bond Future	304.6052	304.5225	304.6052	304.5225	0
15/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24145.1600	24062.5000	24.1452	24.0625	0
15/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R202 On 04-February-27			Bond Future	304.9501	304.8664	304.9501	304.8664	0
15/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10220.1300	10136.4000	10.2201	10.1364	0
15/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R202 On 06-May-27			Bond Future	310.7714	310.6851	310.7714	310.6851	0
15/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3781.4000	3695.0500	3.7814	3.6951	0
15/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R209 On 07-May-26			Bond Future	8.5719	8.6038	85.4334	85.2448	15,982

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	13263.5800	13074.9200	13.2636	13.0749	0
15/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/04/2026	R209 On 06-August-26			Bond Future	8.6184	8.6514	86.9844	86.7927	36,147
15/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	14350.5600	14162.5000	14.3506	14.1625	0
15/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	32.6500	36.3100	0.0327	0.0363	0
15/04/2026	R209 On 05-November-26			Bond Future	8.6565	8.6907	85.4399	85.2451	0
15/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9432.5700	9267.8600	9.4326	9.2679	0
15/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	579.7800	609.8300	0.5798	0.6098	0
15/04/2026	R209 On 04-February-27			Bond Future	8.6930	8.7284	87.0648	86.8666	0
15/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1505.1100	1446.4000	1.5051	1.4464	3,237
15/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5324.0200	5463.5700	5.3240	5.4636	0
15/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	4032.8100	3922.0500	4.0328	3.9221	0
15/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2553.2100	2640.7100	2.5532	2.6407	3,237
15/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5237.6200	5111.9300	5.2376	5.1119	0
15/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2027.8100	2100.3800	2.0278	2.1004	0
15/04/2026	R209 On 06-May-27			Bond Future	8.7332	8.7701	85.5556	85.3534	0
15/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2151.6800	2077.5700	2.1517	2.0776	4,620
15/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4860.1300	4988.2200	4.8601	4.9882	0
15/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2499.1000	2416.6300	2.4991	2.4166	0
15/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4298.8700	4418.6000	4.2989	4.4186	0
15/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5424.4500	5297.2100	5.4245	5.2972	0
15/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2275.6000	2350.5600	2.2756	2.3506	4,620
15/04/2026	R210 On 07-May-26			Bond Future	261.8228	261.8752	261.8228	261.8752	945
15/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6422.8400	6475.1500	6.4228	6.4752	0
15/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R210 On 06-August-26			Bond Future	266.6415	266.6958	266.6415	266.6958	148
15/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6801.4900	6855.7900	6.8015	6.8558	0
15/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R210 On 05-November-26			Bond Future	268.0997	268.1565	268.0997	268.1565	0
15/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14769.6800	14826.4800	14.7697	14.8265	0
15/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R210 On 04-February-27			Bond Future	273.2594	273.3178	273.2594	273.3178	0
15/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7229.3600	7287.7500	7.2294	7.2878	0
15/04/2026	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
15/04/2026	R210 On 06-May-27			Bond Future	274.8652	274.9239	274.8652	274.9239	0
15/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3735.2300	3793.8500	3.7352	3.7939	0
15/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R213 On 07-May-26			Bond Future	7.9512	7.9731	97.6364	97.5524	88,526
15/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6791.7500	6707.8000	6.7918	6.7078	0
15/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1100	0.1700	0.0001	0.0002	0
15/04/2026	R213 On 06-August-26			Bond Future	7.9919	8.0151	99.4089	99.3238	3,598
15/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6109.5700	6032.3800	6.1096	6.0324	0
15/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	116.7800	124.7000	0.1168	0.1247	0
15/04/2026	R213 On 05-November-26			Bond Future	8.0230	8.0476	97.6944	97.6083	0
15/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3247.5500	3188.7300	3.2476	3.1887	0
15/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	742.4700	769.7700	0.7425	0.7698	0
15/04/2026	R213 On 04-February-27			Bond Future	8.0510	8.0773	99.5524	99.4649	0
15/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1897.1300	1853.5500	1.8971	1.8536	0
15/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1601.5800	1645.5100	1.6016	1.6455	0
15/04/2026	R213 On 06-May-27			Bond Future	8.0792	8.1076	97.8779	97.7885	0
15/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1046.2000	1016.3300	1.0462	1.0163	0
15/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2700.5200	2760.0600	2.7005	2.7601	0
15/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1945.7700	1901.7500	1.9458	1.9018	2,830
15/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1785.8400	1831.2300	1.7858	1.8312	0
15/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4419.3600	4354.1500	4.4194	4.3542	0
15/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	811.9900	836.1900	0.8120	0.8362	2,830
15/04/2026	R214 On 07-May-26			Bond Future	9.0022	9.0442	81.0266	80.7369	39,774
15/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	15083.1400	14793.4700	15.0831	14.7935	0
15/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
15/04/2026	R214 On 06-August-26			Bond Future	9.0508	9.0940	82.4976	82.2030	1,636
15/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16913.0000	16623.8500	16.9130	16.6239	0
15/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	41.2300	46.6800	0.0412	0.0467	0
15/04/2026	R214 On 05-November-26			Bond Future	9.0944	9.1389	80.7244	80.4248	0
15/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11986.2700	11726.2100	11.9863	11.7262	0
15/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	613.0200	652.5200	0.6130	0.6525	0
15/04/2026	R214 On 04-February-27			Bond Future	9.1377	9.1836	82.2597	81.9546	0
15/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	7019.1000	6812.3800	7.0191	6.8124	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2150.9300	2249.2700	2.1509	2.2493	0
15/04/2026	R214 On 06-May-27			Bond Future	9.1807	9.2280	80.5126	80.2016	0
15/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3138.4400	3006.6600	3.1384	3.0067	0
15/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5156.4600	5335.7100	5.1565	5.3357	0
15/04/2026	R248 On 07-May-26			Bond Future	9.0313	9.0833	99.0517	98.5725	134,615
15/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	38.5800	31.1200	0.0386	0.0311	1,620
15/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7202.2800	7674.0600	7.2023	7.6741	0
15/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	380.9100	315.0300	0.3809	0.3150	1,620
15/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	3527.6000	3940.9600	3.5276	3.9410	0
15/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	2280.9400	2014.5000	2.2809	2.0145	0
15/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	919.2900	1132.0900	0.9193	1.1321	0
15/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	2340.9600	2070.0700	2.3410	2.0701	0
15/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	888.8100	1097.1600	0.8888	1.0972	0
15/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	20571.4400	20092.2200	20.5714	20.0922	0
15/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
15/04/2026	R248 On 06-August-26			Bond Future	9.0763	9.1297	100.8499	100.3625	205,636
15/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2912.1800	2697.4000	2.9122	2.6974	0
15/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	3615.3900	3888.0100	3.6154	3.8880	1,762
15/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8898.4700	8514.5800	8.8985	8.5146	0
15/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	987.9700	1091.4800	0.9880	1.0915	1,762
15/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	24029.0600	23546.5600	24.0291	23.5466	0
15/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	28.3900	33.2900	0.0284	0.0333	0
15/04/2026	R248 On 05-November-26			Bond Future	9.1165	9.1714	98.2745	97.7786	0
15/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17678.7900	17233.7100	17.6788	17.2337	0
15/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	629.1100	679.9000	0.6291	0.6799	0
15/04/2026	R248 On 04-February-27			Bond Future	9.1562	9.2127	100.1436	99.6385	0
15/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	10358.7900	9993.6100	10.3588	9.9936	0
15/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2355.4100	2495.3600	2.3554	2.4954	0
15/04/2026	R248 On 06-May-27			Bond Future	9.1953	9.2534	97.5918	97.0770	0
15/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4812.3400	4571.1800	4.8123	4.5712	0
15/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6120.2500	6393.9300	6.1203	6.3939	0
15/04/2026	R2R9 On 07-May-26			Bond Future	8.9240	8.9612	108.3114	108.0158	0
15/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97461.6500	97166.1100	97.4617	97.1661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R2R9 On 06-August-26			Bond Future	8.9797	9.0182	110.2777	109.9773	0
15/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97158.1900	96857.7700	97.1582	96.8578	0
15/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R2R9 On 05-November-26			Bond Future	9.0276	9.0674	107.3358	107.0305	0
15/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96365.7400	96060.3900	96.3657	96.0604	0
15/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R2R9 On 04-February-27			Bond Future	9.0744	9.1156	109.3774	109.0665	0
15/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6641.5700	6392.6400	6.6416	6.3926	0
15/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	716.7500	778.7300	0.7168	0.7787	0
15/04/2026	R2R9 On 06-May-27			Bond Future	9.1250	9.1678	106.4609	106.1438	0
15/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2111.3300	1990.4500	2.1113	1.9905	0
15/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4335.9100	4532.1100	4.3359	4.5321	0
15/04/2026	R4R2 On 07-May-26			Bond Future	9.0687	9.1261	109.9427	109.4355	10,149
15/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98853.5900	98346.3700	98.8536	98.3464	0
15/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R4R2 On 06-August-26			Bond Future	9.1238	9.1830	111.9386	111.4227	748
15/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98521.3400	98005.4400	98.5213	98.0054	0
15/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R4R2 On 05-November-26			Bond Future	9.1715	9.2325	108.9014	108.3766	0
15/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97678.7700	97153.9900	97.6788	97.1540	0
15/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/04/2026	R4R2 On 04-February-27			Bond Future	9.2181	9.2811	110.9728	110.4382	0
15/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8061.4600	7620.7200	8.0615	7.6207	0
15/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	697.1000	790.9500	0.6971	0.7910	0
15/04/2026	R4R2 On 06-May-27			Bond Future	9.2681	9.3333	107.9603	107.4154	0
15/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2514.0300	2299.2400	2.5140	2.2992	0
15/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4798.1000	5128.2100	4.7981	5.1282	0
15/04/2026	RR87 On 07-May-26			Bond Future	7.1389	7.1453	102.8387	102.8351	0
15/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	1.4981	1.5532	0.0015	0.0016	0
15/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	187.4681	191.1132	0.1875	0.1911	0
15/04/2026	RR87 On 06-August-26			Bond Future	6.9918	7.0013	100.9664	100.9630	0
15/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7.3897	7.1303	0.0074	0.0071	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	170.8997	173.9903	0.1709	0.1740	0
15/04/2026	RR87 On 05-November-26			Bond Future	5.7861	5.8104	102.8317	102.8289	0
15/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	3.6872	3.3517	0.0037	0.0034	0
15/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	62.9472	65.4017	0.0629	0.0654	0
15/04/2026	RR88 On 07-May-26			Bond Future	7.4489	7.4561	105.4495	105.4386	0
15/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0285	0.0334	0.0000	0.0000	0
15/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	924.3585	935.2634	0.9244	0.9353	0
15/04/2026	RR88 On 06-August-26			Bond Future	7.4851	7.4934	104.5105	104.5005	0
15/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	13.8045	13.4942	0.0138	0.0135	0
15/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	850.1245	859.7442	0.8501	0.8597	0
15/04/2026	RR88 On 05-November-26			Bond Future	7.4615	7.4712	105.8094	105.7993	0
15/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	27.1651	26.4562	0.0272	0.0265	0
15/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	814.7951	824.1462	0.8148	0.8241	0
15/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0