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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
16/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	2029 On 07-May-26			Bond Future	146.9286	146.9742	146.9286	146.9742	3,770
16/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5108.5700	5154.2000	5.1086	5.1542	0
16/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2029 On 06-August-26			Bond Future	149.6325	149.6792	149.6325	149.6792	4,963
16/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5532.4500	5579.1500	5.5325	5.5792	0
16/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2029 On 05-November-26			Bond Future	150.9493	150.9972	150.9493	150.9972	0
16/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3389.3000	3437.1900	3.3893	3.4372	0
16/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2029 On 04-February-27			Bond Future	153.8542	153.9031	153.8542	153.9031	0
16/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4134.2300	4183.1100	4.1342	4.1831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2029 On 06-May-27			Bond Future	155.2758	155.3255	155.2758	155.3255	0
16/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1955.7500	2005.4800	1.9558	2.0055	0
16/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2030 On 07-May-26			Bond Future	7.8592	7.7580	102.6598	102.9827	71,792
16/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	6.9400	18.2600	0.0069	0.0183	1,000
16/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2100.2900	1788.7600	2.1003	1.7888	0
16/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	233.6700	368.8900	0.2337	0.3689	1,000
16/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	710.0400	522.4100	0.7100	0.5224	0
16/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	554.7500	766.0400	0.5548	0.7660	0
16/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	361.3200	249.7600	0.3613	0.2498	1,000
16/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4732.7100	5055.4200	4.7327	5.0554	0
16/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.3700	0.2300	0.0004	0.0002	0
16/04/2026	2030 On 06-August-26			Bond Future	7.9135	7.8036	100.5139	100.8428	143,090
16/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	198.6900	264.3500	0.1987	0.2644	1,000
16/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2327.3700	2064.1200	2.3274	2.0641	0
16/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	676.7800	822.6100	0.6768	0.8226	1,000
16/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1286.9800	1103.9000	1.2870	1.1039	0
16/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1251.8200	1452.7800	1.2518	1.4528	0
16/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	815.5600	687.6100	0.8156	0.6876	1,000
16/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3976.7700	4275.6000	3.9768	4.2756	0
16/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	166.5400	136.4600	0.1665	0.1365	0
16/04/2026	2030 On 05-November-26			Bond Future	7.9382	7.8188	102.3708	102.7060	0
16/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2070.1000	2297.2400	2.0701	2.2972	0
16/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	814.6900	706.6400	0.8147	0.7066	0
16/04/2026	2030 On 04-February-27			Bond Future	7.9559	7.8250	100.3102	100.6518	0
16/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1139.8000	1307.4600	1.1398	1.3075	0
16/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1494.6300	1320.6500	1.4946	1.3207	0
16/04/2026	2030 On 06-May-27			Bond Future	7.9952	7.8510	102.2021	102.5500	0
16/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	577.0800	687.9000	0.5771	0.6879	0
16/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2342.1500	2105.0000	2.3422	2.1050	0
16/04/2026	2031 On 07-May-26			Bond Future	115.3093	115.3608	115.3093	115.3608	1,878
16/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1469.2600	1520.8400	1.4693	1.5208	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2031 On 06-August-26			Bond Future	115.0141	115.0668	115.0141	115.0668	1,727
16/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1226.2500	1276.2000	1.2263	1.2762	0
16/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	22.1800	19.4300	0.0222	0.0194	0
16/04/2026	2031 On 05-November-26			Bond Future	117.1654	117.2194	117.1654	117.2194	0
16/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5675.4300	5729.3700	5.6754	5.7294	0
16/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2031 On 04-February-27			Bond Future	116.9497	117.0048	116.9497	117.0048	0
16/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	949.6400	991.7800	0.9496	0.9918	0
16/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	179.9800	167.0100	0.1800	0.1670	0
16/04/2026	2031 On 06-May-27			Bond Future	119.1818	119.2379	119.1818	119.2379	0
16/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2327.4700	2381.9100	2.3275	2.3819	0
16/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	15.6300	14.0500	0.0156	0.0141	0
16/04/2026	2032 On 07-May-26		Call	Bond Future	1518.9200	1818.3900	1.5189	1.8184	0
16/04/2026	2032 On 07-May-26			Bond Future	8.1876	8.1072	101.2191	101.5904	117,134
16/04/2026	2032 On 07-May-26		Put	Bond Future	299.8600	228.0100	0.2999	0.2280	0
16/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8515.6200	8886.9200	8.5156	8.8869	0
16/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0600	0.0400	0.0001	0.0000	0
16/04/2026	2032 On 06-August-26			Bond Future	8.2382	8.1532	103.0565	103.4347	64,518
16/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8055.0100	8417.0700	8.0550	8.4171	0
16/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	115.9500	99.7900	0.1160	0.0998	0
16/04/2026	2032 On 05-November-26			Bond Future	8.2768	8.1868	100.8002	101.1856	0
16/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4531.6000	4831.0700	4.5316	4.8311	0
16/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	841.9300	756.0000	0.8419	0.7560	0
16/04/2026	2032 On 04-February-27			Bond Future	8.3126	8.2173	102.7174	103.1102	0
16/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2649.9800	2878.4800	2.6500	2.8785	0
16/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1965.2400	1800.9100	1.9652	1.8009	0
16/04/2026	2032 On 06-May-27			Bond Future	8.3551	8.2537	100.4949	100.8951	0
16/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1343.7200	1495.8400	1.3437	1.4958	0
16/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3559.5300	3311.4900	3.5595	3.3115	0
16/04/2026	2033 On 07-May-26			Bond Future	143.2617	143.6701	143.2617	143.6701	8,342
16/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8101.6500	8510.1000	8.1017	8.5101	0
16/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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16/04/2026	2033 On 06-August-26			Bond Future	145.8980	146.3142	145.8980	146.3142	5,426
16/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	11648.0100	12064.2200	11.6480	12.0642	0
16/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2033 On 05-November-26			Bond Future	147.0436	147.4677	147.0436	147.4677	0
16/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	9783.5500	10207.7400	9.7836	10.2077	0
16/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2033 On 04-February-27			Bond Future	149.8733	150.3058	149.8733	150.3058	0
16/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7163.2500	7595.8100	7.1633	7.5958	0
16/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2033 On 06-May-27			Bond Future	151.1140	151.5547	151.1140	151.5547	0
16/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	0.0000	344.7300	0.0000	0.3447	0
16/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	95.9600	0.0000	0.0960	0.0000	0
16/04/2026	2037 On 07-May-26			Bond Future	8.7640	8.6991	100.5377	100.9792	176,002
16/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2020.9400	2374.1100	2.0209	2.3741	1,500
16/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	438.0500	349.7100	0.4381	0.3497	0
16/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4817.8500	5247.3000	4.8179	5.2473	1,500
16/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	56.0900	44.0300	0.0561	0.0440	0
16/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8288.6700	8729.4500	8.2887	8.7295	0
16/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	3.9100	3.1800	0.0039	0.0032	1,500
16/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13433.8200	13875.3200	13.4338	13.8753	142
16/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0500	0.0400	0.0001	0.0000	0
16/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15455.8100	15897.3200	15.4558	15.8973	0
16/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20990.0500	21431.5600	20.9901	21.4316	0
16/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
16/04/2026	2037 On 06-August-26			Bond Future	8.8216	8.7542	98.1027	98.5523	113,915
16/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8031.6500	8432.2500	8.0317	8.4323	2,541
16/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	481.6400	432.6400	0.4816	0.4326	0
16/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	11685.1100	12114.3400	11.6851	12.1143	0
16/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	197.5100	177.1400	0.1975	0.1771	2,541
16/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	14845.2300	15286.7500	14.8452	15.2868	0
16/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	74.9300	66.8500	0.0749	0.0669	2,541
16/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16947.1800	17393.1800	16.9472	17.3932	0
16/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	31.3700	27.7700	0.0314	0.0278	0

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16/04/2026	2037 On 05-November-26			Bond Future	8.8646	8.7946	99.9151	100.3733	0
16/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5591.7500	5918.8200	5.5918	5.9188	4,490
16/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1805.0200	1673.9300	1.8050	1.6739	0
16/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9289.4100	9679.2300	9.2894	9.6792	0
16/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	891.4800	823.1400	0.8915	0.8231	4,490
16/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11253.0700	11662.1200	11.2531	11.6621	0
16/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	635.5500	586.4400	0.6356	0.5864	0
16/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12314.6000	12731.5600	12.3146	12.7316	0
16/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	532.7800	491.5800	0.5328	0.4916	4,490
16/04/2026	2037 On 04-February-27			Bond Future	8.9064	8.8337	97.5574	98.0243	0
16/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2182.1000	2370.4200	2.1821	2.3704	4,490
16/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5231.1900	4952.5800	5.2312	4.9526	0
16/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5221.2000	5522.8400	5.2212	5.5228	0
16/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2680.4100	2515.1200	2.6804	2.5151	4,490
16/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6101.9100	6423.6500	6.1019	6.4237	0
16/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2334.7200	2189.5300	2.3347	2.1895	0
16/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7413.6000	7762.2500	7.4136	7.7623	0
16/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1846.1200	1727.8400	1.8461	1.7278	4,490
16/04/2026	2037 On 06-May-27			Bond Future	8.9573	8.8818	99.3972	99.8729	0
16/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2833.2300	3043.6400	2.8332	3.0436	0
16/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5241.5400	4976.3100	5.2415	4.9763	0
16/04/2026	2038 On 07-May-26			Bond Future	159.0225	160.2176	159.0225	160.2176	3,928
16/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	14492.4800	15687.5800	14.4925	15.6876	0
16/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2038 On 06-August-26			Bond Future	159.7543	160.9717	159.7543	160.9717	1,656
16/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	15034.2900	16251.7300	15.0343	16.2517	0
16/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2038 On 05-November-26			Bond Future	162.7424	163.9829	162.7424	163.9829	0
16/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	16432.4000	17672.8600	16.4324	17.6729	0
16/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2038 On 04-February-27			Bond Future	163.6311	164.8956	163.6311	164.8956	0
16/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	9801.1000	11065.6200	9.8011	11.0656	0
16/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2038 On 06-May-27			Bond Future	166.7549	168.0433	166.7549	168.0433	0

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16/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	654.8700	1943.2500	0.6549	1.9433	0
16/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2040 On 07-May-26		Call	Bond Future	2755.3700	3133.6600	2.7554	3.1337	0
16/04/2026	2040 On 07-May-26			Bond Future	9.0394	8.9796	102.1799	102.6455	34,815
16/04/2026	2040 On 07-May-26		Put	Bond Future	575.4800	488.2000	0.5755	0.4882	0
16/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	232.8500	332.9800	0.2329	0.3330	27,500
16/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3320.7200	2955.2800	3.3207	2.9553	0
16/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11785.7900	12251.2000	11.7858	12.2512	1,460
16/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	1.4200	1.2600	0.0014	0.0013	0
16/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14445.0800	14910.6400	14.4451	14.9106	0
16/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.2200	0.2100	0.0002	0.0002	0
16/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17753.8000	18219.3700	17.7538	18.2194	0
16/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
16/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18045.1700	18510.7400	18.0452	18.5107	0
16/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
16/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19817.8600	20283.4300	19.8179	20.2834	0
16/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20876.2000	21341.7700	20.8762	21.3418	0
16/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
16/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	22558.5200	23024.0900	22.5585	23.0241	0
16/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2040 On 06-August-26			Bond Future	9.0995	9.0376	99.5241	99.9982	72,032
16/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20120.1400	20591.2400	20.1201	20.5912	0
16/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	29.8700	26.8500	0.0299	0.0269	0
16/04/2026	2040 On 05-November-26			Bond Future	9.1460	9.0820	101.3628	101.8460	0
16/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7330.6900	7694.0100	7.3307	7.6940	2,300
16/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1808.7000	1688.8500	1.8087	1.6889	0
16/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11516.9600	11936.4900	11.5170	11.9365	0
16/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	927.6000	863.9600	0.9276	0.8640	2,300
16/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13711.3800	14148.2600	13.7114	14.1483	0
16/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	674.1500	627.8600	0.6742	0.6279	0
16/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14881.1000	15325.3400	14.8811	15.3253	0
16/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	566.3400	527.4100	0.5663	0.5274	2,300
16/04/2026	2040 On 04-February-27			Bond Future	9.1919	9.1257	98.7821	99.2745	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2729.5200	2938.1100	2.7295	2.9381	2,300
16/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5850.6000	5566.8000	5.8506	5.5668	0
16/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6431.2400	6758.6700	6.4312	6.7587	0
16/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2973.9800	2809.0200	2.9740	2.8090	2,300
16/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7715.9900	8069.5700	7.7160	8.0696	0
16/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2450.2800	2311.4700	2.4503	2.3115	0
16/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8932.7300	9307.2700	8.9327	9.3073	0
16/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2040.7000	1922.8500	2.0407	1.9229	2,300
16/04/2026	2040 On 06-May-27			Bond Future	9.2457	9.1772	100.6450	101.1466	0
16/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3305.8200	3530.3200	3.3058	3.5303	0
16/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6026.8100	5749.7100	6.0268	5.7497	0
16/04/2026	2043 On 07-May-26			Bond Future	125.1990	125.0581	125.1990	125.0581	0
16/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	13498.9900	13358.1400	13.4990	13.3581	0
16/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2043 On 06-August-26			Bond Future	124.6557	124.5123	124.6557	124.5123	3,416
16/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13775.6700	13632.3400	13.7757	13.6323	0
16/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2043 On 05-November-26			Bond Future	126.9874	126.8416	126.9874	126.8416	0
16/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14147.4391	14001.6316	14.1474	14.0016	0
16/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0091	0.0116	0.0000	0.0000	0
16/04/2026	2043 On 04-February-27			Bond Future	126.5209	126.3726	126.5209	126.3726	0
16/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	8909.5298	8763.3984	8.9095	8.7634	0
16/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	18.5898	20.8184	0.0186	0.0208	0
16/04/2026	2043 On 06-May-27			Bond Future	128.9357	128.7844	128.9357	128.7844	0
16/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2647.2845	2554.9326	2.6473	2.5549	0
16/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1191.5545	1250.5626	1.1916	1.2506	0
16/04/2026	2044 On 07-May-26		Call	Bond Future	1139.9500	1399.1900	1.1400	1.3992	0
16/04/2026	2044 On 07-May-26			Bond Future	9.1385	9.0787	99.0388	99.5478	114,272
16/04/2026	2044 On 07-May-26		Put	Bond Future	2101.1200	1851.3900	2.1011	1.8514	0
16/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6962.5400	7461.9800	6.9625	7.4620	0
16/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	56.4400	46.9100	0.0564	0.0469	15,000
16/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19087.0900	19596.0600	19.0871	19.5961	0
16/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0100	0.0100	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
16/04/2026	2044 On 06-August-26			Bond Future	9.1944	9.1327	96.4514	96.9697	39,192
16/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2250.0900	2492.5400	2.2501	2.4925	0
16/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3897.3200	3621.4100	3.8973	3.6214	7,000
16/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3309.0600	3609.4000	3.3091	3.6094	0
16/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2845.5900	2627.5700	2.8456	2.6276	7,000
16/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5993.9600	6385.8100	5.9940	6.3858	0
16/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1509.7900	1383.2800	1.5098	1.3833	14,500
16/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22148.0700	22663.7300	22.1481	22.6637	0
16/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	26.2900	23.5900	0.0263	0.0236	0
16/04/2026	2044 On 05-November-26			Bond Future	9.2380	9.1745	98.2333	98.7614	0
16/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15869.9900	16355.7400	15.8700	16.3557	0
16/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	609.6600	567.3100	0.6097	0.5673	0
16/04/2026	2044 On 04-February-27			Bond Future	9.2810	9.2155	95.7183	96.2565	0
16/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9274.6500	9679.0200	9.2747	9.6790	0
16/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2325.2300	2191.3900	2.3252	2.1914	0
16/04/2026	2044 On 06-May-27			Bond Future	9.3307	9.2631	97.5234	98.0717	0
16/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4070.5400	4334.3400	4.0705	4.3343	0
16/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6129.0000	5844.4900	6.1290	5.8445	0
16/04/2026	2046 On 07-May-26			Bond Future	141.2311	141.6521	141.2311	141.6521	10,691
16/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16281.0500	16702.0500	16.2811	16.7021	0
16/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2046 On 06-August-26			Bond Future	143.8301	144.2592	143.8301	144.2592	8,222
16/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21450.1300	21879.1600	21.4501	21.8792	0
16/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2046 On 05-November-26			Bond Future	144.1920	144.6294	144.1920	144.6294	0
16/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	18711.9500	19149.4000	18.7120	19.1494	0
16/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2046 On 04-February-27			Bond Future	146.9669	147.4127	146.9669	147.4127	0
16/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	15876.9100	16322.7300	15.8769	16.3227	0
16/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2046 On 06-May-27			Bond Future	147.3906	147.8450	147.3906	147.8450	0
16/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1599.3600	1145.0400	1.5994	1.1450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	2050 On 07-May-26			Bond Future	148.7860	147.0324	148.7860	147.0324	7,541
16/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	24716.0000	22962.3900	24.7160	22.9624	0
16/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2050 On 06-August-26			Bond Future	149.0797	147.2943	149.0797	147.2943	9,849
16/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	25809.7200	24024.2600	25.8097	24.0243	0
16/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2050 On 05-November-26			Bond Future	151.8681	150.0494	151.8681	150.0494	0
16/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	28028.1000	26209.3700	28.0281	26.2094	0
16/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2050 On 04-February-27			Bond Future	152.2940	150.4403	152.2940	150.4403	0
16/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	19903.9700	18050.2800	19.9040	18.0503	0
16/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	2050 On 06-May-27			Bond Future	155.2011	153.3119	155.2011	153.3119	0
16/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	4741.0500	2851.9100	4.7411	2.8519	0
16/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	AL37 On 07-May-26			Index Future	1269.8150	1274.1660	1269.8150	1,274.1660	0
16/04/2026	AL37 On 06-August-26			Index Future	1292.6170	1297.0470	1292.6170	1,297.0470	0
16/04/2026	AL37 On 05-November-26			Index Future	1316.7400	1321.2550	1316.7400	1,321.2550	0
16/04/2026	AL37 On 04-February-27			Index Future	1341.7770	1346.3790	1341.7770	1,346.3790	0
16/04/2026	AL37 On 06-May-27			Index Future	1367.1010	1371.7890	1367.1010	1,371.7890	0
16/04/2026	AL7T On 07-May-26			Index Future	1649.2660	1656.2710	1649.2660	1,656.2710	0
16/04/2026	AL7T On 06-August-26			Index Future	1678.8820	1686.0140	1678.8820	1,686.0140	0
16/04/2026	AL7T On 05-November-26			Index Future	1710.2130	1717.4820	1710.2130	1,717.4820	0
16/04/2026	AL7T On 04-February-27			Index Future	1742.7310	1750.1400	1742.7310	1,750.1400	0
16/04/2026	AL7T On 06-May-27			Index Future	1775.6240	1783.1710	1775.6240	1,783.1710	0
16/04/2026	ALBI On 07-May-26			Index Future	1394.3980	1400.3820	1394.3980	1,400.3820	65
16/04/2026	ALBI On 06-August-26			Index Future	1419.4370	1425.5300	1419.4370	1,425.5300	12
16/04/2026	ALBI On 05-November-26			Index Future	1445.9260	1452.1360	1445.9260	1,452.1360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	ALBI On 04-February-27			Index Future	1473.4190	1479.7490	1473.4190	1,479.7490	0
16/04/2026	ALBI On 06-May-27			Index Future	1501.2290	1507.6760	1501.2290	1,507.6760	0
16/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	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
16/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	ES33 On 07-May-26			Bond Future	8.9468	8.8768	93.4979	93.8514	0
16/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12617.3600	12970.8800	12.6174	12.9709	0
16/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES33 On 06-August-26			Bond Future	9.0176	8.9442	95.2185	95.5787	0
16/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13349.8400	13710.0500	13.3498	13.7101	0
16/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES33 On 05-November-26			Bond Future	9.0822	9.0054	93.2061	93.5732	0
16/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7877.6900	8244.8000	7.8777	8.2448	0
16/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES33 On 04-February-27			Bond Future	9.1492	9.0685	95.0001	95.3743	0
16/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2503.5100	2877.7100	2.5035	2.8777	0
16/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES33 On 06-May-27			Bond Future	9.2200	9.1352	93.0180	93.3992	0
16/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1907.3400	1526.0800	1.9073	1.5261	0
16/04/2026	ES42 On 07-May-26			Bond Future	9.4647	9.4050	92.5249	92.9849	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17883.4500	18343.5200	17.8835	18.3435	0
16/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES42 On 06-August-26			Bond Future	9.5270	9.4653	94.2276	94.6963	0
16/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19753.2300	20221.9200	19.7532	20.2219	0
16/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES42 On 05-November-26			Bond Future	9.5828	9.5191	91.7258	92.2034	0
16/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13760.9600	14238.6000	13.7610	14.2386	0
16/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES42 On 04-February-27			Bond Future	9.6376	9.5719	93.4914	93.9783	0
16/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4631.5200	5118.3600	4.6315	5.1184	0
16/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES42 On 06-May-27			Bond Future	9.6974	9.6295	91.0113	91.5074	0
16/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2731.0300	2234.9400	2.7310	2.2349	0
16/04/2026	GOVI On 07-May-26			GOVI	1368.1890	1374.1830	1368.1890	1,374.1830	611
16/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1911890.0000	1971830.0000	191.1890	197.1830	0
16/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	GOVI On 06-August-26			GOVI	1392.7570	1398.8610	1392.7570	1,398.8610	0
16/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2037570.0000	2098610.0000	203.7570	209.8610	0
16/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	GOVI On 05-November-26			GOVI	1418.7490	1424.9690	1418.7490	1,424.9690	0
16/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1417490.0000	1479690.0000	141.7490	147.9690	0
16/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	GOVI On 04-February-27			GOVI	1445.7250	1452.0650	1445.7250	1,452.0650	0
16/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	767250.0000	830650.0000	76.7250	83.0650	0
16/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	GOVI On 06-May-27			GOVI	1473.0120	1479.4700	1473.0120	1,479.4700	0
16/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	460120.0000	524700.0000	46.0120	52.4700	0
16/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/04/2026	I258 On 07-May-26			Bond Future	133.1908	133.1934	133.1908	133.1934	0
16/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19460.7500	19463.4300	19.4608	19.4634	0
16/04/2026	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
16/04/2026	I258 On 06-August-26			Bond Future	132.7944	132.7974	132.7944	132.7974	0
16/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	19844.4200	19847.3801	19.8444	19.8474	0
16/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0001	0.0000	0.0000	0
16/04/2026	I258 On 05-November-26			Bond Future	135.2785	135.2817	135.2785	135.2817	0
16/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20328.5463	20331.6771	20.3285	20.3317	0
16/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0163	0.0171	0.0000	0.0000	0
16/04/2026	I258 On 04-February-27			Bond Future	134.9716	134.9750	134.9716	134.9750	0
16/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16076.7070	16080.1061	16.0767	16.0801	0
16/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	5.0770	5.1561	0.0051	0.0052	0
16/04/2026	I258 On 06-May-27			Bond Future	137.5477	137.5510	137.5477	137.5510	0
16/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4326.9594	4332.3927	4.3270	4.3324	0
16/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1559.2194	1561.3827	1.5592	1.5614	0
16/04/2026	IGOV On 07-May-26			Index Future	443.5680	443.6780	443.5680	443.6780	263
16/04/2026	IGOV On 06-August-26			Index Future	451.6430	451.7550	451.6430	451.7550	0
16/04/2026	IGOV On 05-November-26			Index Future	460.1790	460.2940	460.1790	460.2940	0
16/04/2026	IGOV On 04-February-27			Index Future	469.0340	469.1520	469.0340	469.1520	0
16/04/2026	IGOV On 06-May-27			Index Future	477.9900	478.1100	477.9900	478.1100	0
16/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/04/2026	R033 On 07-May-26			Bond Future	8.2826	8.1972	110.0062	110.4736	310
16/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10718.1900	11185.5700	10.7182	11.1856	0
16/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.2100	0.1700	0.0002	0.0002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R033 On 06-August-26			Bond Future	8.3337	8.2438	112.0032	112.4792	9,412
16/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9810.4400	10255.7700	9.8104	10.2558	0
16/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	261.5600	230.8100	0.2616	0.2308	0
16/04/2026	R033 On 05-November-26			Bond Future	8.3736	8.2790	109.0298	109.5149	0
16/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6001.8900	6373.6300	6.0019	6.3736	0
16/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1248.9300	1135.5800	1.2489	1.1356	0
16/04/2026	R033 On 04-February-27			Bond Future	8.4110	8.3113	111.1036	111.5979	0
16/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3795.9100	4090.2700	3.7959	4.0903	0
16/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2623.2500	2423.2700	2.6233	2.4233	0
16/04/2026	R033 On 06-May-27			Bond Future	8.4544	8.3491	108.1567	108.6603	0
16/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2059.5500	2265.4100	2.0596	2.2654	0
16/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4596.2600	4298.5400	4.5963	4.2985	0
16/04/2026	R035 On 07-May-26			Bond Future	8.4668	8.4017	104.2363	104.6421	35,086
16/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	432.1800	591.7000	0.4322	0.5917	1,000
16/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1539.2700	1292.9700	1.5393	1.2930	0
16/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	474.6200	643.3300	0.4746	0.6433	0
16/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1455.6700	1218.5600	1.4557	1.2186	16,000
16/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1194.1000	1468.5200	1.1941	1.4685	0
16/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	678.0700	546.6700	0.6781	0.5467	16,000
16/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2256.7800	2604.4400	2.2568	2.6044	1,000
16/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	271.6700	213.5100	0.2717	0.2135	0
16/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4476.4400	4872.3000	4.4764	4.8723	0
16/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	44.7800	34.8200	0.0448	0.0348	1,000
16/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6976.7000	7381.4500	6.9767	7.3815	250
16/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	5.2600	4.1900	0.0053	0.0042	0
16/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7089.5800	7494.4400	7.0896	7.4944	200
16/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	4.7500	3.7900	0.0048	0.0038	0
16/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7371.2100	7776.3000	7.3712	7.7763	350
16/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	3.6800	2.9500	0.0037	0.0030	0
16/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9754.3000	10160.0600	9.7543	10.1601	0
16/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.4000	0.3400	0.0004	0.0003	250
16/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9863.3300	10269.1000	9.8633	10.2691	0
16/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.3600	0.3100	0.0004	0.0003	200
16/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10135.1800	10540.9600	10.1352	10.5410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.2800	0.2400	0.0003	0.0002	350
16/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12430.6300	12836.4500	12.4306	12.8365	0
16/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	250
16/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12535.5600	12941.3800	12.5356	12.9414	0
16/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	200
16/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12797.1800	13203.0000	12.7972	13.2030	0
16/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	350
16/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13576.0300	13981.8500	13.5760	13.9819	0
16/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R035 On 06-August-26			Bond Future	8.5146	8.4468	106.1285	106.5418	70,734
16/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	432.5600	511.5100	0.4326	0.5115	5,000
16/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5537.9700	5203.6600	5.5380	5.2037	0
16/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	644.6100	752.1600	0.6446	0.7522	0
16/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4466.6900	4160.9800	4.4667	4.1610	0
16/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	709.3700	824.9700	0.7094	0.8250	5,000
16/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4213.7100	3916.0500	4.2137	3.9161	0
16/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1443.1900	1625.7300	1.4432	1.6257	1,000
16/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2819.1300	2588.4100	2.8191	2.5884	0
16/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1580.3500	1772.9200	1.5804	1.7729	0
16/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2647.9800	2427.2900	2.6480	2.4273	5,000
16/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2812.2800	3073.7000	2.8123	3.0737	350
16/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1634.8500	1483.0100	1.6349	1.4830	0
16/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3125.4800	3399.8600	3.1255	3.3999	1,000
16/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1470.9600	1332.0800	1.4710	1.3321	0
16/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4586.1900	4906.3500	4.5862	4.9064	200
16/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	936.3900	843.2900	0.9364	0.8433	0
16/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4950.9200	5279.8600	4.9509	5.2799	0
16/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	839.1400	754.8200	0.8391	0.7548	350
16/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4996.9800	5326.9600	4.9970	5.3270	250
16/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	827.6600	744.3800	0.8277	0.7444	0
16/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5795.7600	6141.8700	5.7958	6.1419	0
16/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	654.7900	587.6400	0.6548	0.5876	1,000
16/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6962.3000	7326.3400	6.9623	7.3263	0
16/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	470.8700	421.6500	0.4709	0.4217	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7358.3200	7727.2400	7.3583	7.7272	0
16/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	422.2000	377.8600	0.4222	0.3779	350
16/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7408.0500	7777.5500	7.4081	7.7776	0
16/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	416.5300	372.7700	0.4165	0.3728	250
16/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9466.5600	9854.3200	9.4666	9.8543	0
16/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	239.6200	214.1200	0.2396	0.2141	200
16/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9921.0400	10311.6500	9.9210	10.3117	0
16/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	212.6300	189.9800	0.2126	0.1900	250
16/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14093.7900	14501.6500	14.0938	14.5017	0
16/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	46.0200	40.6200	0.0460	0.0406	0
16/04/2026	R035 On 05-November-26			Bond Future	8.5561	8.4853	103.5869	104.0080	210
16/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1228.0300	1367.5200	1.2280	1.3675	600
16/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4782.2700	4500.6300	4.7823	4.5006	0
16/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2439.9100	2655.0400	2.4399	2.6550	0
16/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2952.2700	2746.2700	2.9523	2.7463	600
16/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3575.4100	3837.1400	3.5754	3.8371	200
16/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2141.8400	1982.4400	2.1418	1.9824	0
16/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4230.9500	4513.6400	4.2310	4.5136	0
16/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1813.5400	1675.1000	1.8135	1.6751	600
16/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5628.1300	5944.5300	5.6281	5.9445	0
16/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1336.2400	1231.5100	1.3362	1.2315	200
16/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7863.8700	8218.1500	7.8639	8.2182	0
16/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	818.2400	751.3900	0.8182	0.7514	200
16/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8932.8100	9299.8000	8.9328	9.2998	0
16/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	654.3900	600.2500	0.6544	0.6003	0
16/04/2026	R035 On 04-February-27			Bond Future	8.5966	8.5226	105.5570	105.9862	0
16/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1118.9000	1236.8700	1.1189	1.2369	3,000
16/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6480.8000	6169.5300	6.4808	6.1695	0
16/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2006.8700	2185.3900	2.0069	2.1854	3,000
16/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4335.1800	4084.4600	4.3352	4.0845	0
16/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4038.4500	4299.6200	4.0385	4.2996	0
16/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2585.9200	2417.8500	2.5859	2.4179	3,000
16/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4669.6400	4949.0800	4.6696	4.9491	0
16/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2257.5600	2107.7600	2.2576	2.1078	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R035 On 06-May-27			Bond Future	8.6372	8.5600	103.0441	103.4813	0
16/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2352.8700	2541.4800	2.3529	2.5415	0
16/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4568.5900	4319.9800	4.5686	4.3200	0
16/04/2026	R038 On 07-May-26			Bond Future	8.8839	8.8139	115.6632	116.2225	4,094
16/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	17813.9400	18373.3200	17.8139	18.3733	0
16/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
16/04/2026	R038 On 06-August-26			Bond Future	8.9420	8.8693	117.7628	118.3325	945
16/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19444.7100	20009.4500	19.4447	20.0095	0
16/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	38.8100	33.8500	0.0388	0.0339	0
16/04/2026	R038 On 05-November-26			Bond Future	8.9919	8.9165	114.4547	115.0351	0
16/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13045.2500	13560.3000	13.0453	13.5603	0
16/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	796.4900	731.0900	0.7965	0.7311	0
16/04/2026	R038 On 04-February-27			Bond Future	9.0406	8.9623	116.6317	117.2232	0
16/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7038.9000	7439.2600	7.0389	7.4393	0
16/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2932.6100	2741.4100	2.9326	2.7414	0
16/04/2026	R038 On 06-May-27			Bond Future	9.0936	9.0123	113.3478	113.9504	0
16/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3460.1800	3728.3600	3.4602	3.7284	0
16/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6342.8500	6008.4500	6.3429	6.0085	0
16/04/2026	R053 On 07-May-26			Bond Future	9.0056	8.9457	127.6737	128.4135	23,581
16/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	26898.5200	27638.3900	26.8985	27.6384	0
16/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
16/04/2026	R053 On 06-August-26			Bond Future	9.0499	8.9883	129.9913	130.7447	68,669
16/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	719.5000	841.2400	0.7195	0.8412	530
16/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	13229.4000	12597.6600	13.2294	12.5977	0
16/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1954.2400	2213.2800	1.9542	2.2133	0
16/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7634.7200	7140.2800	7.6347	7.1403	0
16/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4630.7600	5066.3000	4.6308	5.0663	530
16/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4024.0500	3706.1100	4.0241	3.7061	530
16/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	8480.3800	9052.6200	8.4804	9.0526	0
16/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2076.1900	1894.9500	2.0762	1.8950	530
16/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	30924.3100	31673.2200	30.9243	31.6732	0
16/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	44.3300	39.7600	0.0443	0.0398	0
16/04/2026	R053 On 05-November-26			Bond Future	9.0877	9.0244	126.5309	127.2986	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	22656.0800	23361.7400	22.6561	23.3617	0
16/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	900.9200	838.9100	0.9009	0.8389	0
16/04/2026	R053 On 04-February-27			Bond Future	9.1242	9.0590	128.9374	129.7198	0
16/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13090.0200	13674.6800	13.0900	13.6747	0
16/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3425.8100	3228.1300	3.4258	3.2281	0
16/04/2026	R053 On 06-May-27			Bond Future	9.1629	9.0959	125.5076	126.3046	0
16/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5967.0800	6354.4900	5.9671	6.3545	0
16/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	8897.9300	8488.2900	8.8979	8.4883	0
16/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
16/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	37.8300	38.7200	0.0378	0.0387	0
16/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	37.8300	38.7200	0.0378	0.0387	0
16/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
16/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	59.5700	59.8400	0.0596	0.0598	0
16/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	59.5700	59.8400	0.0596	0.0598	0
16/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
16/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39.7200	39.8200	0.0397	0.0398	0
16/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39.7200	39.8200	0.0397	0.0398	0
16/04/2026	R202 On 07-May-26			Bond Future	298.0333	298.9145	298.0333	298.9145	772
16/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20483.3400	21364.5300	20.4833	21.3645	0
16/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R202 On 06-August-26			Bond Future	298.1144	299.0122	298.1144	299.0122	565
16/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19254.3800	20152.1800	19.2544	20.1522	0
16/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R202 On 05-November-26			Bond Future	303.6900	304.6052	303.6900	304.6052	0
16/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23230.0400	24145.1600	23.2300	24.1452	0
16/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R202 On 04-February-27			Bond Future	304.0171	304.9501	304.0171	304.9501	0
16/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9287.1400	10220.1300	9.2871	10.2201	0
16/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R202 On 06-May-27			Bond Future	309.8207	310.7714	309.8207	310.7714	0
16/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2830.7200	3781.4000	2.8307	3.7814	0
16/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R209 On 07-May-26			Bond Future	8.6419	8.5719	85.0203	85.4334	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
16/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12850.4900	13263.5800	12.8505	13.2636	0
16/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R209 On 06-August-26			Bond Future	8.6910	8.6184	86.5637	86.9844	36,147
16/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13934.4800	14350.5600	13.9345	14.3506	0
16/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	37.2900	32.6500	0.0373	0.0327	0
16/04/2026	R209 On 05-November-26			Bond Future	8.7319	8.6565	85.0112	85.4399	0
16/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9056.6300	9432.5700	9.0566	9.4326	0
16/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	632.5000	579.7800	0.6325	0.5798	0
16/04/2026	R209 On 04-February-27			Bond Future	8.7712	8.6930	86.6280	87.0648	0
16/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1363.9700	1505.1100	1.3640	1.5051	3,237
16/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5619.7300	5324.0200	5.6197	5.3240	0
16/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3773.9100	4032.8100	3.7739	4.0328	0
16/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2731.1600	2553.2100	2.7312	2.5532	3,237
16/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4945.5800	5237.6200	4.9456	5.2376	0
16/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2172.6200	2027.8100	2.1726	2.0278	0
16/04/2026	R209 On 06-May-27			Bond Future	8.8145	8.7332	85.1107	85.5556	0
16/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1978.1900	2151.6800	1.9782	2.1517	4,620
16/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5131.6000	4860.1300	5.1316	4.8601	0
16/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2306.8700	2499.1000	2.3069	2.4991	0
16/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4551.6000	4298.8700	4.5516	4.2989	0
16/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5132.3200	5424.4500	5.1323	5.4245	0
16/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2428.4300	2275.6000	2.4284	2.2756	4,620
16/04/2026	R210 On 07-May-26			Bond Future	261.8136	261.8228	261.8136	261.8228	945
16/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6413.5900	6422.8400	6.4136	6.4228	0
16/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R210 On 06-August-26			Bond Future	266.6317	266.6415	266.6317	266.6415	148
16/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6791.7400	6801.4900	6.7917	6.8015	0
16/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R210 On 05-November-26			Bond Future	268.0892	268.0997	268.0892	268.0997	0
16/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14759.1900	14769.6800	14.7592	14.7697	0
16/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R210 On 04-February-27			Bond Future	273.2485	273.2594	273.2485	273.2594	0
16/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7218.4700	7229.3600	7.2185	7.2294	0
16/04/2026	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
16/04/2026	R210 On 06-May-27			Bond Future	274.8543	274.8652	274.8543	274.8652	0
16/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3724.2800	3735.2300	3.7243	3.7352	0
16/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R213 On 07-May-26			Bond Future	8.0318	7.9512	97.3275	97.6364	85,145
16/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6482.8600	6791.7500	6.4829	6.7918	0
16/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1400	0.1100	0.0001	0.0001	0
16/04/2026	R213 On 06-August-26			Bond Future	8.0778	7.9919	99.0943	99.4089	18,468
16/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5814.1000	6109.5700	5.8141	6.1096	0
16/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	135.9600	116.7800	0.1360	0.1168	0
16/04/2026	R213 On 05-November-26			Bond Future	8.1148	8.0230	97.3738	97.6944	0
16/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3014.4800	3247.5500	3.0145	3.2476	0
16/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	830.0700	742.4700	0.8301	0.7425	0
16/04/2026	R213 On 04-February-27			Bond Future	8.1494	8.0510	99.2256	99.5524	0
16/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1723.9600	1897.1300	1.7240	1.8971	0
16/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1755.2400	1601.5800	1.7552	1.6016	0
16/04/2026	R213 On 06-May-27			Bond Future	8.1850	8.0792	97.5450	97.8779	0
16/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	928.6000	1046.2000	0.9286	1.0462	0
16/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2915.8000	2700.5200	2.9158	2.7005	0
16/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1773.9300	1945.7700	1.7739	1.9458	2,830
16/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1946.8800	1785.8400	1.9469	1.7858	0
16/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4168.2400	4419.3600	4.1682	4.4194	0
16/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	893.7500	811.9900	0.8938	0.8120	2,830
16/04/2026	R214 On 07-May-26			Bond Future	9.0621	9.0022	80.6143	81.0266	39,774
16/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	14670.8700	15083.1400	14.6709	15.0831	0
16/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
16/04/2026	R214 On 06-August-26			Bond Future	9.1125	9.0508	82.0777	82.4976	1,776
16/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16497.5500	16913.0000	16.4976	16.9130	0
16/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	45.6700	41.2300	0.0457	0.0412	0
16/04/2026	R214 On 05-November-26			Bond Future	9.1580	9.0944	80.2966	80.7244	0
16/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11602.8900	11986.2700	11.6029	11.9863	0
16/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	657.4100	613.0200	0.6574	0.6130	0
16/04/2026	R214 On 04-February-27			Bond Future	9.2033	9.1377	81.8237	82.2597	0
16/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6709.1500	7019.1000	6.7092	7.0191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2276.9800	2150.9300	2.2770	2.1509	0
16/04/2026	R214 On 06-May-27			Bond Future	9.2483	9.1807	80.0685	80.5126	0
16/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2939.0300	3138.4400	2.9390	3.1384	0
16/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5401.1700	5156.4600	5.4012	5.1565	0
16/04/2026	R248 On 07-May-26			Bond Future	9.0912	9.0313	98.4998	99.0517	134,615
16/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	21.7200	38.5800	0.0217	0.0386	1,620
16/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7737.3900	7202.2800	7.7374	7.2023	0
16/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	264.6500	380.9100	0.2647	0.3809	1,620
16/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	3963.3100	3527.6000	3.9633	3.5276	0
16/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1904.6700	2280.9400	1.9047	2.2809	0
16/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1094.9900	919.2900	1.0950	0.9193	0
16/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1959.8700	2340.9600	1.9599	2.3410	0
16/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1059.6900	888.8100	1.0597	0.8888	0
16/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	20019.4700	20571.4400	20.0195	20.5714	0
16/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
16/04/2026	R248 On 06-August-26			Bond Future	9.1379	9.0763	100.2878	100.8499	205,641
16/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2634.9900	2912.1800	2.6350	2.9122	0
16/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	3900.2900	3615.3900	3.9003	3.6154	1,762
16/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8431.2500	8898.4700	8.4313	8.8985	0
16/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1082.8400	987.9700	1.0828	0.9880	1,762
16/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	23470.2100	24029.0600	23.4702	24.0291	0
16/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	31.6300	28.3900	0.0316	0.0284	0
16/04/2026	R248 On 05-November-26			Bond Future	9.1799	9.1165	97.7017	98.2745	0
16/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17152.1400	17678.7900	17.1521	17.6788	0
16/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	675.1800	629.1100	0.6752	0.6291	0
16/04/2026	R248 On 04-February-27			Bond Future	9.2215	9.1562	99.5599	100.1436	0
16/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9920.2900	10358.7900	9.9203	10.3588	0
16/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2500.6100	2355.4100	2.5006	2.3554	0
16/04/2026	R248 On 06-May-27			Bond Future	9.2624	9.1953	96.9972	97.5918	0
16/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4519.5400	4812.3400	4.5195	4.8123	0
16/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6422.0500	6120.2500	6.4221	6.1203	0
16/04/2026	R2R9 On 07-May-26			Bond Future	8.9989	8.9240	107.7179	108.3114	0
16/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96868.1600	97461.6500	96.8682	97.4617	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R2R9 On 06-August-26			Bond Future	9.0574	8.9797	109.6732	110.2777	0
16/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96553.7300	97158.1900	96.5537	97.1582	0
16/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R2R9 On 05-November-26			Bond Future	9.1081	9.0276	106.7199	107.3358	0
16/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95749.8500	96365.7400	95.7499	96.3657	0
16/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R2R9 On 04-February-27			Bond Future	9.1577	9.0744	108.7497	109.3774	0
16/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6133.0300	6641.5700	6.1330	6.6416	0
16/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	835.8700	716.7500	0.8359	0.7168	0
16/04/2026	R2R9 On 06-May-27			Bond Future	9.2114	9.1250	105.8215	106.4609	0
16/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1861.3400	2111.3300	1.8613	2.1113	0
16/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4725.3000	4335.9100	4.7253	4.3359	0
16/04/2026	R4R2 On 07-May-26			Bond Future	9.1285	9.0687	109.4140	109.9427	7,195
16/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98324.8800	98853.5900	98.3249	98.8536	0
16/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R4R2 On 06-August-26			Bond Future	9.1856	9.1238	111.4001	111.9386	10,144
16/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97982.8700	98521.3400	97.9829	98.5213	0
16/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R4R2 On 05-November-26			Bond Future	9.2353	9.1715	108.3527	108.9014	0
16/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97130.1000	97678.7700	97.1301	97.6788	0
16/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2026	R4R2 On 04-February-27			Bond Future	9.2841	9.2181	110.4136	110.9728	0
16/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7593.5100	8061.4600	7.5935	8.0615	0
16/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	788.3200	697.1000	0.7883	0.6971	0
16/04/2026	R4R2 On 06-May-27			Bond Future	9.3363	9.2681	107.3907	107.9603	0
16/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2280.9200	2514.0300	2.2809	2.5140	0
16/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5134.6100	4798.1000	5.1346	4.7981	0
16/04/2026	RR87 On 07-May-26			Bond Future	7.1991	7.1389	102.8047	102.8387	0
16/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.5338	1.4981	0.0005	0.0015	0
16/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	220.4738	187.4681	0.2205	0.1875	0
16/04/2026	RR87 On 06-August-26			Bond Future	7.0944	6.9918	100.9301	100.9664	0
16/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4.0529	7.3897	0.0041	0.0074	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	203.8029	170.8997	0.2038	0.1709	0
16/04/2026	RR87 On 05-November-26			Bond Future	6.1098	5.7861	102.7945	102.8317	0
16/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.7754	3.6872	0.0008	0.0037	0
16/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	97.1654	62.9472	0.0972	0.0629	0
16/04/2026	RR88 On 07-May-26			Bond Future	7.5054	7.4489	105.3643	105.4495	0
16/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0056	0.0285	0.0000	0.0000	0
16/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1009.5856	924.3585	1.0096	0.9244	0
16/04/2026	RR88 On 06-August-26			Bond Future	7.5530	7.4851	104.4292	104.5105	0
16/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	9.3855	13.8045	0.0094	0.0138	0
16/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	926.9955	850.1245	0.9270	0.8501	0
16/04/2026	RR88 On 05-November-26			Bond Future	7.5458	7.4615	105.7216	105.8094	0
16/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	19.5278	27.1651	0.0195	0.0272	0
16/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	894.9178	814.7951	0.8949	0.8148	0
16/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0