



Johannesburg Stock Exchange  
 One Exchange Square, Gwen Lane, Sandown, South Africa  
 Private Bag X991174, Sandton 2146  
 T: +27 11 520 7000 | F: +27 11 520 8584  
[www.jse.co.za](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

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
17/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	2029 On 07-May-26			Bond Future	146.9645	146.9286	146.9645	146.9286	3,770
17/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5144.4900	5108.5700	5.1445	5.1086	0
17/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2029 On 06-August-26			Bond Future	149.6626	149.6325	149.6626	149.6325	4,963
17/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5562.6400	5532.4500	5.5626	5.5325	0
17/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2029 On 05-November-26			Bond Future	150.9767	150.9493	150.9767	150.9493	0
17/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3416.7200	3389.3000	3.4167	3.3893	0
17/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2029 On 04-February-27			Bond Future	153.8769	153.8542	153.8769	153.8542	0
17/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4156.9300	4134.2300	4.1569	4.1342	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2029 On 06-May-27			Bond Future	155.2971	155.2758	155.2971	155.2758	0
17/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1977.1000	1955.7500	1.9771	1.9558	0
17/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2030 On 07-May-26			Bond Future	7.6350	7.8592	103.3768	102.6598	71,792
17/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	36.6000	6.9400	0.0366	0.0069	1,000
17/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1412.9700	2100.2900	1.4130	2.1003	0
17/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	552.8500	233.6700	0.5529	0.2337	1,000
17/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	312.2400	710.0400	0.3122	0.7100	0
17/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	1038.6500	554.7500	1.0387	0.5548	0
17/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	128.2400	361.3200	0.1282	0.3613	1,000
17/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	5449.3600	4732.7100	5.4494	4.7327	0
17/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0400	0.3700	0.0000	0.0004	0
17/04/2026	2030 On 06-August-26			Bond Future	7.6717	7.9135	101.2394	100.5139	142,405
17/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	353.0800	198.6900	0.3531	0.1987	1,000
17/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	1756.2600	2327.3700	1.7563	2.3274	0
17/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	1008.8000	676.7800	1.0088	0.6768	1,000
17/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	893.5000	1286.9800	0.8935	1.2870	0
17/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1702.5700	1251.8200	1.7026	1.2518	0
17/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	540.8100	815.5600	0.5408	0.8156	1,000
17/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4636.1400	3976.7700	4.6361	3.9768	0
17/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	100.4100	166.5400	0.1004	0.1665	0
17/04/2026	2030 On 05-November-26			Bond Future	7.6764	7.9382	103.1073	102.3708	0
17/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2575.0900	2070.1000	2.5751	2.0701	0
17/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	583.1600	814.6900	0.5832	0.8147	0
17/04/2026	2030 On 04-February-27			Bond Future	7.6706	7.9559	101.0571	100.3102	0
17/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1517.5600	1139.8000	1.5176	1.1398	0
17/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1125.4700	1494.6300	1.1255	1.4946	0
17/04/2026	2030 On 06-May-27			Bond Future	7.6812	7.9952	102.9616	102.2021	0
17/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	832.1100	577.0800	0.8321	0.5771	0
17/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	1837.7000	2342.1500	1.8377	2.3422	0
17/04/2026	2031 On 07-May-26			Bond Future	115.4039	115.3093	115.4039	115.3093	1,878
17/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1563.9000	1469.2600	1.5639	1.4693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2031 On 06-August-26			Bond Future	115.1056	115.0141	115.1056	115.0141	1,727
17/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1312.2100	1226.2500	1.3122	1.2263	0
17/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	16.5900	22.1800	0.0166	0.0222	0
17/04/2026	2031 On 05-November-26			Bond Future	117.2560	117.1654	117.2560	117.1654	0
17/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5765.9700	5675.4300	5.7660	5.6754	0
17/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2031 On 04-February-27			Bond Future	117.0387	116.9497	117.0387	116.9497	0
17/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1016.4700	949.6400	1.0165	0.9496	0
17/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	157.8200	179.9800	0.1578	0.1800	0
17/04/2026	2031 On 06-May-27			Bond Future	119.2707	119.1818	119.2707	119.1818	0
17/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2413.6500	2327.4700	2.4137	2.3275	0
17/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	12.9300	15.6300	0.0129	0.0156	0
17/04/2026	2032 On 07-May-26		Call	Bond Future	2334.9600	1518.9200	2.3350	1.5189	0
17/04/2026	2032 On 07-May-26			Bond Future	7.9697	8.1876	102.2293	101.2191	79,516
17/04/2026	2032 On 07-May-26		Put	Bond Future	105.6400	299.8600	0.1056	0.2999	0
17/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	9525.8300	8515.6200	9.5258	8.5156	0
17/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
17/04/2026	2032 On 06-August-26			Bond Future	8.0090	8.2382	104.0806	103.0565	95,842
17/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	9033.5500	8055.0100	9.0336	8.0550	0
17/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	70.3500	115.9500	0.0704	0.1160	0
17/04/2026	2032 On 05-November-26			Bond Future	8.0349	8.2768	101.8408	100.8002	0
17/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	5342.7900	4531.6000	5.3428	4.5316	0
17/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	612.5200	841.9300	0.6125	0.8419	0
17/04/2026	2032 On 04-February-27			Bond Future	8.0571	8.3126	103.7742	102.7174	0
17/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	3274.1800	2649.9800	3.2742	2.6500	0
17/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1532.6100	1965.2400	1.5326	1.9652	0
17/04/2026	2032 On 06-May-27			Bond Future	8.0838	8.3551	101.5701	100.4949	0
17/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1766.4600	1343.7200	1.7665	1.3437	0
17/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	2907.0200	3559.5300	2.9070	3.5595	0
17/04/2026	2033 On 07-May-26			Bond Future	143.6632	143.2617	143.6632	143.2617	8,342
17/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8503.2000	8101.6500	8.5032	8.1017	0
17/04/2026	2033 On 07-May-26	135.16	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
17/04/2026	2033 On 06-August-26			Bond Future	146.3008	145.8980	146.3008	145.8980	5,426
17/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12050.7900	11648.0100	12.0508	11.6480	0
17/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2033 On 05-November-26			Bond Future	147.4506	147.0436	147.4506	147.0436	0
17/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10190.5600	9783.5500	10.1906	9.7836	0
17/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2033 On 04-February-27			Bond Future	150.2830	149.8733	150.2830	149.8733	0
17/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7572.9800	7163.2500	7.5730	7.1633	0
17/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2033 On 06-May-27			Bond Future	151.5299	151.1140	151.5299	151.1140	0
17/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	319.8500	0.0000	0.3199	0.0000	0
17/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	95.9600	0.0000	0.0960	0
17/04/2026	2037 On 07-May-26			Bond Future	8.5417	8.7640	102.0608	100.5377	176,002
17/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	3248.3800	2020.9400	3.2484	2.0209	1,500
17/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	142.3600	438.0500	0.1424	0.4381	0
17/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	6297.0600	4817.8500	6.2971	4.8179	1,500
17/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	12.1700	56.0900	0.0122	0.0561	0
17/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	9808.4800	8288.6700	9.8085	8.2887	0
17/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	0.5900	3.9100	0.0006	0.0039	1,500
17/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	14956.9000	13433.8200	14.9569	13.4338	142
17/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	0
17/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	16978.9400	15455.8100	16.9789	15.4558	0
17/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	22513.1800	20990.0500	22.5132	20.9901	0
17/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
17/04/2026	2037 On 06-August-26			Bond Future	8.5914	8.8216	99.6490	98.1027	114,995
17/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	9404.4900	8031.6500	9.4045	8.0317	2,541
17/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	308.2100	481.6400	0.3082	0.4816	0
17/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	13156.2300	11685.1100	13.1562	11.6851	0
17/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	122.3600	197.5100	0.1224	0.1975	2,541
17/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	16360.7700	14845.2300	16.3608	14.8452	0
17/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	44.2000	74.9300	0.0442	0.0749	2,541
17/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	18479.5900	16947.1800	18.4796	16.9472	0
17/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	17.5100	31.3700	0.0175	0.0314	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	2037 On 05-November-26			Bond Future	8.6262	8.8646	101.4876	99.9151	0
17/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	6716.6400	5591.7500	6.7166	5.5918	4,490
17/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1357.4300	1805.0200	1.3574	1.8050	0
17/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	10624.1200	9289.4100	10.6241	9.2894	0
17/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	653.7100	891.4800	0.6537	0.8915	4,490
17/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	12652.5000	11253.0700	12.6525	11.2531	0
17/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	462.5000	635.5500	0.4625	0.6356	0
17/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	13740.8300	12314.6000	13.7408	12.3146	0
17/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	386.5300	532.7800	0.3865	0.5328	4,490
17/04/2026	2037 On 04-February-27			Bond Future	8.6595	8.9064	99.1562	97.5574	0
17/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2841.9700	2182.1000	2.8420	2.1821	4,490
17/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	4292.1800	5231.1900	4.2922	5.2312	0
17/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	6261.2300	5221.2000	6.2612	5.2212	0
17/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2121.5600	2680.4100	2.1216	2.6804	4,490
17/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	7208.2900	6101.9100	7.2083	6.1019	0
17/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	1842.2200	2334.7200	1.8422	2.3347	0
17/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	8609.8900	7413.6000	8.6099	7.4136	0
17/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1443.5300	1846.1200	1.4435	1.8461	4,490
17/04/2026	2037 On 06-May-27			Bond Future	8.7010	8.9573	101.0248	99.3972	0
17/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	3568.8900	2833.2300	3.5689	2.8332	0
17/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	4349.6600	5241.5400	4.3497	5.2415	0
17/04/2026	2038 On 07-May-26			Bond Future	160.1314	159.0225	160.1314	159.0225	3,928
17/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15601.3900	14492.4800	15.6014	14.4925	0
17/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2038 On 06-August-26			Bond Future	160.8768	159.7543	160.8768	159.7543	1,656
17/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16156.8400	15034.2900	16.1568	15.0343	0
17/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2038 On 05-November-26			Bond Future	163.8820	162.7424	163.8820	162.7424	0
17/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17572.0000	16432.4000	17.5720	16.4324	0
17/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2038 On 04-February-27			Bond Future	164.7878	163.6311	164.7878	163.6311	0
17/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10957.8000	9801.1000	10.9578	9.8011	0
17/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2038 On 06-May-27			Bond Future	167.9309	166.7549	167.9309	166.7549	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1830.9300	654.8700	1.8309	0.6549	0
17/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2040 On 07-May-26		Call	Bond Future	4148.1900	2755.3700	4.1482	2.7554	0
17/04/2026	2040 On 07-May-26			Bond Future	8.8172	9.0394	103.9255	102.1799	34,815
17/04/2026	2040 On 07-May-26		Put	Bond Future	222.7000	575.4800	0.2227	0.5755	0
17/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	621.1900	232.8500	0.6212	0.2329	27,500
17/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	1963.4600	3320.7200	1.9635	3.3207	0
17/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	13530.1800	11785.7900	13.5302	11.7858	1,460
17/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.2100	1.4200	0.0002	0.0014	0
17/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	16190.4900	14445.0800	16.1905	14.4451	0
17/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0300	0.2200	0.0000	0.0002	0
17/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	19499.3900	17753.8000	19.4994	17.7538	0
17/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
17/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	19790.7700	18045.1700	19.7908	18.0452	0
17/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
17/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	21563.4600	19817.8600	21.5635	19.8179	0
17/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	22621.8000	20876.2000	22.6218	20.8762	0
17/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
17/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	24304.1200	22558.5200	24.3041	22.5585	0
17/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2040 On 06-August-26			Bond Future	8.8701	9.0995	101.2968	99.5241	69,926
17/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	21879.7200	20120.1400	21.8797	20.1201	0
17/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	16.7400	29.8700	0.0167	0.0299	0
17/04/2026	2040 On 05-November-26			Bond Future	8.9094	9.1460	103.1659	101.3628	0
17/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	8684.9700	7330.6900	8.6850	7.3307	2,300
17/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1359.8600	1808.7000	1.3599	1.8087	0
17/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	13076.1100	11516.9600	13.0761	11.5170	0
17/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	683.6300	927.6000	0.6836	0.9276	2,300
17/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	15334.3800	13711.3800	15.3344	13.7114	0
17/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	494.0300	674.1500	0.4940	0.6742	0
17/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	16531.5300	14881.1000	16.5315	14.8811	0
17/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	413.6500	566.3400	0.4137	0.5663	2,300
17/04/2026	2040 On 04-February-27			Bond Future	8.9477	9.1919	100.6158	98.7821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	3521.4600	2729.5200	3.5215	2.7295	2,300
17/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	4808.8100	5850.6000	4.8088	5.8506	0
17/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	7655.5600	6431.2400	7.6556	6.4312	0
17/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2364.5700	2973.9800	2.3646	2.9740	2,300
17/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	9034.9500	7715.9900	9.0350	7.7160	0
17/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	1935.5100	2450.2800	1.9355	2.4503	0
17/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	10327.7900	8932.7300	10.3278	8.9327	0
17/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	1602.0300	2040.7000	1.6020	2.0407	2,300
17/04/2026	2040 On 06-May-27			Bond Future	8.9933	9.2457	102.5119	100.6450	0
17/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	4158.5300	3305.8200	4.1585	3.3058	0
17/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	5012.6500	6026.8100	5.0127	6.0268	0
17/04/2026	2043 On 07-May-26			Bond Future	125.1242	125.1990	125.1242	125.1990	0
17/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	13424.2000	13498.9900	13.4242	13.4990	0
17/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2043 On 06-August-26			Bond Future	124.5742	124.6557	124.5742	124.6557	3,416
17/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13694.1800	13775.6700	13.6942	13.7757	0
17/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2043 On 05-November-26			Bond Future	126.9015	126.9874	126.9015	126.9874	0
17/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14061.4897	14147.4391	14.0615	14.1474	0
17/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0097	0.0091	0.0000	0.0000	0
17/04/2026	2043 On 04-February-27			Bond Future	126.4300	126.5209	126.4300	126.5209	0
17/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	8819.4878	8909.5298	8.8195	8.9095	0
17/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	19.5378	18.5898	0.0195	0.0186	0
17/04/2026	2043 On 06-May-27			Bond Future	128.8410	128.9357	128.8410	128.9357	0
17/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2585.5928	2647.2845	2.5856	2.6473	0
17/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1224.5528	1191.5545	1.2246	1.1916	0
17/04/2026	2044 On 07-May-26		Call	Bond Future	2071.3600	1139.9500	2.0714	1.1400	0
17/04/2026	2044 On 07-May-26			Bond Future	8.9164	9.1385	100.9490	99.0388	114,272
17/04/2026	2044 On 07-May-26		Put	Bond Future	1122.3600	2101.1200	1.1224	2.1011	0
17/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	8829.4200	6962.5400	8.8294	6.9625	0
17/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	13.1500	56.4400	0.0132	0.0564	15,000
17/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	20997.2500	19087.0900	20.9973	19.0871	0
17/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0.0000	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
17/04/2026	2044 On 06-August-26			Bond Future	8.9659	9.1944	98.3917	96.4514	41,212
17/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	3167.3500	2250.0900	3.1674	2.2501	0
17/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	2874.2300	3897.3200	2.8742	3.8973	7,000
17/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	4438.3000	3309.0600	4.4383	3.3091	0
17/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2034.4800	2845.5900	2.0345	2.8456	7,000
17/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	7455.5200	5993.9600	7.4555	5.9940	0
17/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1031.0000	1509.7900	1.0310	1.5098	14,500
17/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	24076.6700	22148.0700	24.0767	22.1481	0
17/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	14.5400	26.2900	0.0145	0.0263	0
17/04/2026	2044 On 05-November-26			Bond Future	9.0031	9.2380	100.2072	98.2333	0
17/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	17678.0500	15869.9900	17.6781	15.8700	0
17/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	443.8800	609.6600	0.4439	0.6097	0
17/04/2026	2044 On 04-February-27			Bond Future	9.0393	9.2810	97.7262	95.7183	0
17/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	10784.5200	9274.6500	10.7845	9.2747	0
17/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	1827.2200	2325.2300	1.8272	2.3252	0
17/04/2026	2044 On 06-May-27			Bond Future	9.0817	9.3307	99.5678	97.5234	0
17/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	5071.6800	4070.5400	5.0717	4.0705	0
17/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	5085.7800	6129.0000	5.0858	6.1290	0
17/04/2026	2046 On 07-May-26			Bond Future	141.6460	141.2311	141.6460	141.2311	10,691
17/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16695.9900	16281.0500	16.6960	16.2811	0
17/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2046 On 06-August-26			Bond Future	144.2465	143.8301	144.2465	143.8301	8,222
17/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21866.5000	21450.1300	21.8665	21.4501	0
17/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2046 On 05-November-26			Bond Future	144.6132	144.1920	144.6132	144.1920	0
17/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19133.1800	18711.9500	19.1332	18.7120	0
17/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2046 On 04-February-27			Bond Future	147.3914	146.9669	147.3914	146.9669	0
17/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16301.3700	15876.9100	16.3014	15.8769	0
17/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2046 On 06-May-27			Bond Future	147.8218	147.3906	147.8218	147.3906	0
17/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1168.2000	1599.3600	1.1682	1.5994	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	2050 On 07-May-26			Bond Future	147.2753	148.7860	147.2753	148.7860	7,541
17/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	23205.3100	24716.0000	23.2053	24.7160	0
17/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2050 On 06-August-26			Bond Future	147.5350	149.0797	147.5350	149.0797	9,849
17/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24264.9500	25809.7200	24.2650	25.8097	0
17/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2050 On 05-November-26			Bond Future	150.2907	151.8681	150.2907	151.8681	0
17/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26450.7000	28028.1000	26.4507	28.0281	0
17/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2050 On 04-February-27			Bond Future	150.6818	152.2940	150.6818	152.2940	0
17/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18291.8200	19903.9700	18.2918	19.9040	0
17/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	2050 On 06-May-27			Bond Future	153.5559	155.2011	153.5559	155.2011	0
17/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	3095.8600	4741.0500	3.0959	4.7411	0
17/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	AL37 On 07-May-26			Index Future	1280.9510	1269.8150	1280.9510	1,269.8150	0
17/04/2026	AL37 On 06-August-26			Index Future	1303.8970	1292.6170	1303.8970	1,292.6170	0
17/04/2026	AL37 On 05-November-26			Index Future	1328.1990	1316.7400	1328.1990	1,316.7400	0
17/04/2026	AL37 On 04-February-27			Index Future	1353.4070	1341.7770	1353.4070	1,341.7770	0
17/04/2026	AL37 On 06-May-27			Index Future	1378.9300	1367.1010	1378.9300	1,367.1010	0
17/04/2026	AL7T On 07-May-26			Index Future	1672.7900	1649.2660	1672.7900	1,649.2660	0
17/04/2026	AL7T On 06-August-26			Index Future	1702.7550	1678.8820	1702.7550	1,678.8820	0
17/04/2026	AL7T On 05-November-26			Index Future	1734.4910	1710.2130	1734.4910	1,710.2130	0
17/04/2026	AL7T On 04-February-27			Index Future	1767.4100	1742.7310	1767.4100	1,742.7310	0
17/04/2026	AL7T On 06-May-27			Index Future	1800.7400	1775.6240	1800.7400	1,775.6240	0
17/04/2026	ALBI On 07-May-26			Index Future	1414.5020	1394.3980	1414.5020	1,394.3980	65
17/04/2026	ALBI On 06-August-26			Index Future	1439.8410	1419.4370	1439.8410	1,419.4370	12
17/04/2026	ALBI On 05-November-26			Index Future	1466.6760	1445.9260	1466.6760	1,445.9260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	ALBI On 04-February-27			Index Future	1494.5120	1473.4190	1494.5120	1,473.4190	0
17/04/2026	ALBI On 06-May-27			Index Future	1522.6960	1501.2290	1522.6960	1,501.2290	0
17/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	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
17/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	ES33 On 07-May-26			Bond Future	8.7240	8.9468	94.6299	93.4979	0
17/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13749.3400	12617.3600	13.7493	12.6174	0
17/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES33 On 06-August-26			Bond Future	8.7850	9.0176	96.3672	95.2185	0
17/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14498.5500	13349.8400	14.4986	13.3498	0
17/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES33 On 05-November-26			Bond Future	8.8390	9.0822	94.3741	93.2061	0
17/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9045.6700	7877.6900	9.0457	7.8777	0
17/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES33 On 04-February-27			Bond Future	8.8945	9.1492	96.1872	95.0001	0
17/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3690.6500	2503.5100	3.6907	2.5035	0
17/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES33 On 06-May-27			Bond Future	8.9527	9.2200	94.2264	93.0180	0
17/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	698.9400	1907.3400	0.6989	1.9073	0
17/04/2026	ES42 On 07-May-26			Bond Future	9.2426	9.4647	94.2529	92.5249	0
17/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	19611.4800	17883.4500	19.6115	17.8835	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES42 On 06-August-26			Bond Future	9.2983	9.5270	95.9833	94.2276	0
17/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21508.9500	19753.2300	21.5090	19.7532	0
17/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES42 On 05-November-26			Bond Future	9.3470	9.5828	93.5121	91.7258	0
17/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15547.2800	13760.9600	15.5473	13.7610	0
17/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES42 On 04-February-27			Bond Future	9.3948	9.6376	95.3089	93.4914	0
17/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6448.9500	4631.5200	6.4490	4.6315	0
17/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES42 On 06-May-27			Bond Future	9.4467	9.6974	92.8620	91.0113	0
17/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	880.3100	2731.0300	0.8803	2.7310	0
17/04/2026	GOVI On 07-May-26			GOVI	1388.4030	1368.1890	1388.4030	1,368.1890	611
17/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2114030.0000	1911890.0000	211.4030	191.1890	0
17/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	GOVI On 06-August-26			GOVI	1413.2740	1392.7570	1413.2740	1,392.7570	0
17/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2242740.0000	2037570.0000	224.2740	203.7570	0
17/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	GOVI On 05-November-26			GOVI	1439.6140	1418.7490	1439.6140	1,418.7490	0
17/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1626140.0000	1417490.0000	162.6140	141.7490	0
17/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	GOVI On 04-February-27			GOVI	1466.9370	1445.7250	1466.9370	1,445.7250	0
17/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	979370.0000	767250.0000	97.9370	76.7250	0
17/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	GOVI On 06-May-27			GOVI	1494.6010	1473.0120	1494.6010	1,473.0120	0
17/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	676010.0000	460120.0000	67.6010	46.0120	0
17/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/04/2026	I258 On 07-May-26			Bond Future	133.1870	133.1908	133.1870	133.1908	0
17/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19456.9500	19460.7500	19.4570	19.4608	0
17/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	I258 On 06-August-26			Bond Future	132.7850	132.7944	132.7850	132.7944	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	19835.0300	19844.4200	19.8350	19.8444	0
17/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	I258 On 05-November-26			Bond Future	135.2657	135.2785	135.2657	135.2785	0
17/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20315.6657	20328.5463	20.3157	20.3285	0
17/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0157	0.0163	0.0000	0.0000	0
17/04/2026	I258 On 04-February-27			Bond Future	134.9548	134.9716	134.9548	134.9716	0
17/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16059.8546	16076.7070	16.0599	16.0767	0
17/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	5.0346	5.0770	0.0050	0.0051	0
17/04/2026	I258 On 06-May-27			Bond Future	137.5286	137.5477	137.5286	137.5477	0
17/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4310.9624	4326.9594	4.3110	4.3270	0
17/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1562.3424	1559.2194	1.5623	1.5592	0
17/04/2026	IGOV On 07-May-26			Index Future	443.7110	443.5680	443.7110	443.5680	263
17/04/2026	IGOV On 06-August-26			Index Future	451.7700	451.6430	451.7700	451.6430	0
17/04/2026	IGOV On 05-November-26			Index Future	460.2970	460.1790	460.2970	460.1790	0
17/04/2026	IGOV On 04-February-27			Index Future	469.1390	469.0340	469.1390	469.0340	0
17/04/2026	IGOV On 06-May-27			Index Future	478.0890	477.9900	478.0890	477.9900	0
17/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/04/2026	R033 On 07-May-26			Bond Future	8.0649	8.2826	111.2031	110.0062	310
17/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11914.8900	10718.1900	11.9149	10.7182	0
17/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0300	0.2100	0.0000	0.0002	0
17/04/2026	R033 On 06-August-26			Bond Future	8.1056	8.3337	113.2169	112.0032	9,189

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10939.1700	9810.4400	10.9392	9.8104	0
17/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	176.5800	261.5600	0.1766	0.2616	0
17/04/2026	R033 On 05-November-26			Bond Future	8.1341	8.3736	110.2633	109.0298	0
17/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6944.3100	6001.8900	6.9443	6.0019	0
17/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	957.8600	1248.9300	0.9579	1.2489	0
17/04/2026	R033 On 04-February-27			Bond Future	8.1593	8.4110	112.3567	111.1036	0
17/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	4546.2900	3795.9100	4.5463	3.7959	0
17/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2120.5700	2623.2500	2.1206	2.6233	0
17/04/2026	R033 On 06-May-27			Bond Future	8.1889	8.4544	109.4318	108.1567	0
17/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2590.9300	2059.5500	2.5909	2.0596	0
17/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	3852.5700	4596.2600	3.8526	4.5963	0
17/04/2026	R035 On 07-May-26			Bond Future	8.2494	8.4668	105.5998	104.2363	35,236
17/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	995.5000	432.1800	0.9955	0.4322	1,000
17/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	739.0900	1539.2700	0.7391	1.5393	0
17/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	1068.5200	474.6200	1.0685	0.4746	0
17/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	686.0700	1455.6700	0.6861	1.4557	16,000
17/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	2132.9700	1194.1000	2.1330	1.1941	0
17/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	253.4400	678.0700	0.2534	0.6781	16,000
17/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	3429.5900	2256.7800	3.4296	2.2568	1,000
17/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	80.9800	271.6700	0.0810	0.2717	0
17/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	5804.6800	4476.4400	5.8047	4.4764	0
17/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	9.5200	44.7800	0.0095	0.0448	1,000
17/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	8335.7700	6976.7000	8.3358	6.9767	250
17/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	0.8300	5.2600	0.0008	0.0053	0
17/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	8449.0700	7089.5800	8.4491	7.0896	200
17/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	0.7400	4.7500	0.0007	0.0048	0
17/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	8731.5900	7371.2100	8.7316	7.3712	350
17/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	0.5600	3.6800	0.0006	0.0037	0
17/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	11117.4500	9754.3000	11.1175	9.7543	0
17/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.0500	0.4000	0.0001	0.0004	250
17/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	11226.5100	9863.3300	11.2265	9.8633	0
17/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.0400	0.3600	0.0000	0.0004	200
17/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	11498.4300	10135.1800	11.4984	10.1352	0
17/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.0300	0.2800	0.0000	0.0003	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	13794.1100	12430.6300	13.7941	12.4306	0
17/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	250
17/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	13899.0400	12535.5600	13.8990	12.5356	0
17/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	200
17/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	14160.6700	12797.1800	14.1607	12.7972	0
17/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	350
17/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	14939.5300	13576.0300	14.9395	13.5760	0
17/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R035 On 06-August-26			Bond Future	8.2888	8.5146	107.5121	106.1285	71,174
17/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	706.4600	432.5600	0.7065	0.4326	5,000
17/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	4428.3300	5537.9700	4.4283	5.5380	0
17/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	1017.4700	644.6100	1.0175	0.6446	0
17/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	3456.0100	4466.6900	3.4560	4.4667	0
17/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	1110.0300	709.3700	1.1100	0.7094	5,000
17/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	3230.8300	4213.7100	3.2308	4.2137	0
17/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	2066.3000	1443.1900	2.0663	1.4432	1,000
17/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2058.7000	2819.1300	2.0587	2.8191	0
17/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	2236.4200	1580.3500	2.2364	1.5804	0
17/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	1920.5100	2647.9800	1.9205	2.6480	5,000
17/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	3693.2600	2812.2800	3.6933	2.8123	350
17/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1132.2900	1634.8500	1.1323	1.6349	0
17/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	4048.4500	3125.4800	4.0485	3.1255	1,000
17/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1010.3900	1470.9600	1.0104	1.4710	0
17/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	5657.4600	4586.1900	5.6575	4.5862	200
17/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	624.1200	936.3900	0.6241	0.9364	0
17/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	6050.7900	4950.9200	6.0508	4.9509	0
17/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	555.4700	839.1400	0.5555	0.8391	350
17/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	6100.2600	4996.9800	6.1003	4.9970	250
17/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	547.4000	827.6600	0.5474	0.8277	0
17/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	6951.7200	5795.7600	6.9517	5.7958	0
17/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	427.2100	654.7900	0.4272	0.6548	1,000
17/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	8177.0900	6962.3000	8.1771	6.9623	0
17/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	302.1200	470.8700	0.3021	0.4709	200
17/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	8589.2100	7358.3200	8.5892	7.3583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	269.5500	422.2000	0.2696	0.4222	350
17/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	8640.8400	7408.0500	8.6408	7.4081	0
17/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	265.7800	416.5300	0.2658	0.4165	250
17/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	10760.1300	9466.5600	10.7601	9.4666	0
17/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	149.6500	239.6200	0.1497	0.2396	200
17/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	11224.2200	9921.0400	11.2242	9.9210	0
17/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	132.2700	212.6300	0.1323	0.2126	250
17/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	15457.5000	14093.7900	15.4575	14.0938	0
17/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	26.1900	46.0200	0.0262	0.0460	0
17/04/2026	R035 On 05-November-26			Bond Future	8.3210	8.5561	104.9936	103.5869	210
17/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1707.2500	1228.0300	1.7073	1.2280	600
17/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	3854.8300	4782.2700	3.8548	4.7823	0
17/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	3170.5300	2439.9100	3.1705	2.4399	0
17/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2276.2300	2952.2700	2.2762	2.9523	600
17/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	4457.8300	3575.4100	4.4578	3.5754	200
17/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	1617.6000	2141.8400	1.6176	2.1418	0
17/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	5181.3400	4230.9500	5.1813	4.2310	0
17/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1357.2700	1813.5400	1.3573	1.8135	600
17/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	6687.1800	5628.1300	6.6872	5.6281	0
17/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	988.6300	1336.2400	0.9886	1.3362	200
17/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	9046.1700	7863.8700	9.0462	7.8639	0
17/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	593.8800	818.2400	0.5939	0.8182	200
17/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	10156.6500	8932.8100	10.1567	8.9328	0
17/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	471.5700	654.3900	0.4716	0.6544	0
17/04/2026	R035 On 04-February-27			Bond Future	8.3517	8.5966	106.9867	105.5570	0
17/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1524.7000	1118.9000	1.5247	1.1189	3,000
17/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	5456.8600	6480.8000	5.4569	6.4808	0
17/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2616.7400	2006.8700	2.6167	2.0069	3,000
17/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	3515.3100	4335.1800	3.5153	4.3352	0
17/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4918.1400	4038.4500	4.9181	4.0385	0
17/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2035.8700	2585.9200	2.0359	2.5859	3,000
17/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	5608.5000	4669.6400	5.6085	4.6696	0
17/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	1766.6800	2257.5600	1.7667	2.2576	0
17/04/2026	R035 On 06-May-27			Bond Future	8.3817	8.6372	104.4992	103.0441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2997.0700	2352.8700	2.9971	2.3529	0
17/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	3757.6700	4568.5900	3.7577	4.5686	0
17/04/2026	R038 On 07-May-26			Bond Future	8.6616	8.8839	117.4540	115.6632	4,094
17/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	19604.8000	17813.9400	19.6048	17.8139	0
17/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
17/04/2026	R038 On 06-August-26			Bond Future	8.7119	8.9420	119.5810	117.7628	945
17/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	21245.5600	19444.7100	21.2456	19.4447	0
17/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	21.5100	38.8100	0.0215	0.0388	0
17/04/2026	R038 On 05-November-26			Bond Future	8.7536	8.9919	116.3037	114.4547	0
17/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	14680.9500	13045.2500	14.6810	13.0453	0
17/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	583.2200	796.4900	0.5832	0.7965	0
17/04/2026	R038 On 04-February-27			Bond Future	8.7938	9.0406	118.5118	116.6317	0
17/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	8316.5200	7038.9000	8.3165	7.0389	0
17/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2330.1300	2932.6100	2.3301	2.9326	0
17/04/2026	R038 On 06-May-27			Bond Future	8.8375	9.0936	115.2616	113.3478	0
17/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	4328.1800	3460.1800	4.3282	3.4602	0
17/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	5297.0800	6342.8500	5.2971	6.3429	0
17/04/2026	R053 On 07-May-26			Bond Future	8.7839	9.0056	130.4499	127.6737	23,581
17/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	29674.7600	26898.5200	29.6748	26.8985	0
17/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
17/04/2026	R053 On 06-August-26			Bond Future	8.8224	9.0499	132.8121	129.9913	68,669
17/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	1186.7700	719.5000	1.1868	0.7195	530
17/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	10875.7900	13229.4000	10.8758	13.2294	0
17/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	2946.5500	1954.2400	2.9466	1.9542	0
17/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	5806.1500	7634.7200	5.8062	7.6347	0
17/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	6274.9100	4630.7600	6.2749	4.6308	530
17/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	2847.3200	4024.0500	2.8473	4.0241	530
17/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	10620.7500	8480.3800	10.6208	8.4804	0
17/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	1395.6800	2076.1900	1.3957	2.0762	530
17/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	33725.4800	30924.3100	33.7255	30.9243	0
17/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	24.6200	44.3300	0.0246	0.0443	0
17/04/2026	R053 On 05-November-26			Bond Future	8.8541	9.0877	129.4008	126.5309	0
17/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	25283.1300	22656.0800	25.2831	22.6561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	658.0600	900.9200	0.6581	0.9009	0
17/04/2026	R053 On 04-February-27			Bond Future	8.8844	9.1242	131.8575	128.9374	0
17/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	15275.3500	13090.0200	15.2754	13.0900	0
17/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	2691.1000	3425.8100	2.6911	3.4258	0
17/04/2026	R053 On 06-May-27			Bond Future	8.9166	9.1629	128.4808	125.5076	0
17/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	7437.4100	5967.0800	7.4374	5.9671	0
17/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	7395.0800	8897.9300	7.3951	8.8979	0
17/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
17/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	36.9100	37.8300	0.0369	0.0378	0
17/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	36.9100	37.8300	0.0369	0.0378	0
17/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
17/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	59.3100	59.5700	0.0593	0.0596	0
17/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	59.3100	59.5700	0.0593	0.0596	0
17/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
17/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39.6200	39.7200	0.0396	0.0397	0
17/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39.6200	39.7200	0.0396	0.0397	0
17/04/2026	R202 On 07-May-26			Bond Future	298.8044	298.0333	298.8044	298.0333	772
17/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21254.3600	20483.3400	21.2544	20.4833	0
17/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R202 On 06-August-26			Bond Future	298.8867	298.1144	298.8867	298.1144	565
17/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20026.7400	19254.3800	20.0267	19.2544	0
17/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R202 On 05-November-26			Bond Future	304.4697	303.6900	304.4697	303.6900	0
17/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24009.7000	23230.0400	24.0097	23.2300	0
17/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R202 On 04-February-27			Bond Future	304.8027	304.0171	304.8027	304.0171	0
17/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10072.7400	9287.1400	10.0727	9.2871	0
17/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R202 On 06-May-27			Bond Future	310.6166	309.8207	310.6166	309.8207	0
17/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3626.6100	2830.7200	3.6266	2.8307	0
17/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R209 On 07-May-26			Bond Future	8.4198	8.6419	86.3397	85.0203	15,982
17/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	14169.8800	12850.4900	14.1699	12.8505	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R209 On 06-August-26			Bond Future	8.4613	8.6910	87.9032	86.5637	36,147
17/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	15257.8500	13934.4800	15.2579	13.9345	0
17/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	21.1300	37.2900	0.0211	0.0373	0
17/04/2026	R209 On 05-November-26			Bond Future	8.4940	8.7319	86.3734	85.0112	0
17/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	10248.3500	9056.6300	10.2484	9.0566	0
17/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	461.9900	632.5000	0.4620	0.6325	0
17/04/2026	R209 On 04-February-27			Bond Future	8.5249	8.7712	88.0131	86.6280	0
17/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1824.1300	1363.9700	1.8241	1.3640	3,237
17/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	4694.7600	5619.7300	4.6948	5.6197	0
17/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	4603.3800	3773.9100	4.6034	3.7739	0
17/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2175.5000	2731.1600	2.1755	2.7312	3,237
17/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5876.7200	4945.5800	5.8767	4.9456	0
17/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	1718.6300	2172.6200	1.7186	2.1726	0
17/04/2026	R209 On 06-May-27			Bond Future	8.5589	8.8145	86.5206	85.1107	0
17/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2542.5700	1978.1900	2.5426	1.9782	4,620
17/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4286.0600	5131.6000	4.2861	5.1316	0
17/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2930.8900	2306.8700	2.9309	2.3069	0
17/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	3765.7000	4551.6000	3.7657	4.5516	0
17/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	6066.3600	5132.3200	6.0664	5.1323	0
17/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	1952.5500	2428.4300	1.9526	2.4284	4,620
17/04/2026	R210 On 07-May-26			Bond Future	261.5332	261.8136	261.5332	261.8136	945
17/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6133.2200	6413.5900	6.1332	6.4136	0
17/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R210 On 06-August-26			Bond Future	266.3347	266.6317	266.3347	266.6317	148
17/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6494.6900	6791.7400	6.4947	6.7917	0
17/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R210 On 05-November-26			Bond Future	267.7809	268.0892	267.7809	268.0892	0
17/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14450.8800	14759.1900	14.4509	14.7592	0
17/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R210 On 04-February-27			Bond Future	272.9250	273.2485	272.9250	273.2485	0
17/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6894.9700	7218.4700	6.8950	7.2185	0
17/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R210 On 06-May-27			Bond Future	274.5218	274.8543	274.5218	274.8543	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3391.7800	3724.2800	3.3918	3.7243	0
17/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R213 On 07-May-26			Bond Future	7.8085	8.0318	98.1862	97.3275	85,145
17/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	7341.4300	6482.8600	7.3414	6.4829	0
17/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0100	0.1400	0.0000	0.0001	0
17/04/2026	R213 On 06-August-26			Bond Future	7.8410	8.0778	99.9642	99.0943	18,468
17/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6629.9700	5814.1000	6.6300	5.8141	0
17/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	81.8900	135.9600	0.0819	0.1360	0
17/04/2026	R213 On 05-November-26			Bond Future	7.8628	8.1148	98.2575	97.3738	0
17/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3662.5700	3014.4800	3.6626	3.0145	0
17/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	594.4500	830.0700	0.5945	0.8301	0
17/04/2026	R213 On 04-February-27			Bond Future	7.8802	8.1494	100.1227	99.2256	0
17/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	2211.4200	1723.9600	2.2114	1.7240	0
17/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1345.6000	1755.2400	1.3456	1.7552	0
17/04/2026	R213 On 06-May-27			Bond Future	7.8961	8.1850	98.4576	97.5450	0
17/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1265.9000	928.6000	1.2659	0.9286	0
17/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2340.5500	2915.8000	2.3406	2.9158	0
17/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	2258.4600	1773.9300	2.2585	1.7739	2,830
17/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1518.8600	1946.8800	1.5189	1.9469	0
17/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4863.3700	4168.2400	4.8634	4.1682	0
17/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	676.3300	893.7500	0.6763	0.8938	2,830
17/04/2026	R214 On 07-May-26			Bond Future	8.8402	9.0621	82.1580	80.6143	21,445
17/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	16214.5100	14670.8700	16.2145	14.6709	0
17/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
17/04/2026	R214 On 06-August-26			Bond Future	8.8843	9.1125	83.6458	82.0777	19,563
17/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	18046.5500	16497.5500	18.0466	16.4976	0
17/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	26.5700	45.6700	0.0266	0.0457	0
17/04/2026	R214 On 05-November-26			Bond Future	8.9233	9.1580	81.8917	80.2966	0
17/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	13025.6300	11602.8900	13.0256	11.6029	0
17/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	485.0600	657.4100	0.4851	0.6574	0
17/04/2026	R214 On 04-February-27			Bond Future	8.9617	9.2033	83.4463	81.8237	0
17/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	7863.9900	6709.1500	7.8640	6.7092	0
17/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	1809.1800	2276.9800	1.8092	2.2770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R214 On 06-May-27			Bond Future	8.9995	9.2483	81.7204	80.0685	0
17/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3695.4200	2939.0300	3.6954	2.9390	0
17/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	4505.6100	5401.1700	4.5056	5.4012	0
17/04/2026	R248 On 07-May-26			Bond Future	8.8694	9.0912	100.5698	98.4998	134,615
17/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	87.3200	21.7200	0.0873	0.0217	1,620
17/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	5732.9400	7737.3900	5.7329	7.7374	0
17/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	718.0200	264.6500	0.7180	0.2647	1,620
17/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	2346.6300	3963.3100	2.3466	3.9633	0
17/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	3318.2500	1904.6700	3.3183	1.9047	0
17/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	438.5200	1094.9900	0.4385	1.0950	0
17/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	3390.9600	1959.8700	3.3910	1.9599	0
17/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	420.7300	1059.6900	0.4207	1.0597	0
17/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	22089.5100	20019.4700	22.0895	20.0195	0
17/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
17/04/2026	R248 On 06-August-26			Bond Future	8.9102	9.1379	102.3910	100.2878	206,121
17/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	3683.4800	2634.9900	3.6835	2.6350	0
17/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	2845.5600	3900.2900	2.8456	3.9003	1,762
17/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	10171.2700	8431.2500	10.1713	8.4313	0
17/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	719.6400	1082.8400	0.7196	1.0828	1,762
17/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	25559.3800	23470.2100	25.5594	23.4702	0
17/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	17.5800	31.6300	0.0176	0.0316	0
17/04/2026	R248 On 05-November-26			Bond Future	8.9461	9.1799	99.8414	97.7017	0
17/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	19111.1000	17152.1400	19.1111	17.1521	0
17/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	494.4300	675.1800	0.4944	0.6752	0
17/04/2026	R248 On 04-February-27			Bond Future	8.9813	9.2215	101.7368	99.5599	0
17/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	11557.8800	9920.2900	11.5579	9.9203	0
17/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	1961.2900	2500.6100	1.9613	2.5006	0
17/04/2026	R248 On 06-May-27			Bond Future	9.0156	9.2624	99.2138	96.9972	0
17/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	5630.5700	4519.5400	5.6306	4.5195	0
17/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	5316.5000	6422.0500	5.3165	6.4221	0
17/04/2026	R2R9 On 07-May-26			Bond Future	8.7767	8.9989	109.4910	107.7179	0
17/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98641.2500	96868.1600	98.6413	96.8682	0
17/04/2026	R2R9 On 07-May-26	99.91	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
17/04/2026	R2R9 On 06-August-26			Bond Future	8.8279	9.0574	111.4737	109.6732	0
17/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98354.2100	96553.7300	98.3542	96.5537	0
17/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R2R9 On 05-November-26			Bond Future	8.8708	9.1081	108.5511	106.7199	0
17/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97581.0300	95749.8500	97.5810	95.7499	0
17/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R2R9 On 04-February-27			Bond Future	8.9124	9.1577	110.6119	108.7497	0
17/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7672.2600	6133.0300	7.6723	6.1330	0
17/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	512.9200	835.8700	0.5129	0.8359	0
17/04/2026	R2R9 On 06-May-27			Bond Future	8.9574	9.2114	107.7172	105.8215	0
17/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2647.2500	1861.3400	2.6473	1.8613	0
17/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3615.5700	4725.3000	3.6156	4.7253	0
17/04/2026	R4R2 On 07-May-26			Bond Future	8.9165	9.1285	111.3054	109.4140	7,195
17/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100216.3300	98324.8800	100.2163	98.3249	0
17/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R4R2 On 06-August-26			Bond Future	8.9671	9.1856	113.3210	111.4001	10,144
17/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99903.7600	97982.8700	99.9038	97.9829	0
17/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R4R2 On 05-November-26			Bond Future	9.0101	9.2353	110.3064	108.3527	0
17/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99083.8000	97130.1000	99.0838	97.1301	0
17/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2026	R4R2 On 04-February-27			Bond Future	9.0519	9.2841	112.4006	110.4136	0
17/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9283.6400	7593.5100	9.2836	7.5935	0
17/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	491.4800	788.3200	0.4915	0.7883	0
17/04/2026	R4R2 On 06-May-27			Bond Future	9.0966	9.3363	109.4134	107.3907	0
17/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3153.8500	2280.9200	3.1539	2.2809	0
17/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3984.7700	5134.6100	3.9848	5.1346	0
17/04/2026	RR87 On 07-May-26			Bond Future	7.0469	7.1991	102.8907	102.8047	0
17/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	3.9863	0.5338	0.0040	0.0005	0
17/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	138.0063	220.4738	0.1380	0.2205	0
17/04/2026	RR87 On 06-August-26			Bond Future	6.8487	7.0944	101.0170	100.9301	0
17/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	14.8730	4.0529	0.0149	0.0041	0
17/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	127.7630	203.8029	0.1278	0.2038	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	RR87 On 05-November-26			Bond Future	5.3600	6.1098	102.8806	102.7945	0
17/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	16.6054	0.7754	0.0166	0.0008	0
17/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	26.9354	97.1654	0.0269	0.0972	0
17/04/2026	RR88 On 07-May-26			Bond Future	7.3393	7.5054	105.6152	105.3643	0
17/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.1502	0.0056	0.0002	0.0000	0
17/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	758.7902	1009.5856	0.7588	1.0096	0
17/04/2026	RR88 On 06-August-26			Bond Future	7.3571	7.5530	104.6638	104.4292	0
17/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	25.1923	9.3855	0.0252	0.0094	0
17/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	708.2123	926.9955	0.7082	0.9270	0
17/04/2026	RR88 On 05-November-26			Bond Future	7.3059	7.5458	105.9718	105.7216	0
17/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	46.3317	19.5278	0.0463	0.0195	0
17/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	671.5117	894.9178	0.6715	0.8949	0
17/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0