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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
20/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	2029 On 07-May-26			Bond Future	146.9810	146.9645	146.9810	146.9645	3,707
20/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5161.0100	5144.4900	5.1610	5.1445	0
20/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2029 On 06-August-26			Bond Future	149.6793	149.6626	149.6793	149.6626	4,963
20/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5579.2600	5562.6400	5.5793	5.5626	0
20/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2029 On 05-November-26			Bond Future	150.9932	150.9767	150.9932	150.9767	0
20/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3433.2400	3416.7200	3.4332	3.4167	0
20/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2029 On 04-February-27			Bond Future	153.8937	153.8769	153.8937	153.8769	0
20/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4173.6500	4156.9300	4.1737	4.1569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2029 On 06-May-27			Bond Future	155.3139	155.2971	155.3139	155.2971	0
20/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1993.9100	1977.1000	1.9939	1.9771	0
20/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2030 On 07-May-26			Bond Future	7.7158	7.6350	103.1177	103.3768	71,792
20/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	12.9700	36.6000	0.0130	0.0366	1,000
20/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1648.4600	1412.9700	1.6485	1.4130	0
20/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	379.0900	552.8500	0.3791	0.5529	1,000
20/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	397.6000	312.2400	0.3976	0.3122	0
20/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	812.9600	1038.6500	0.8130	1.0387	0
20/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	161.6700	128.2400	0.1617	0.1282	1,000
20/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	5190.2200	5449.3600	5.1902	5.4494	0
20/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
20/04/2026	2030 On 06-August-26			Bond Future	7.7595	7.6717	100.9755	101.2394	136,884
20/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	278.7900	353.0800	0.2788	0.3531	1,000
20/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	1945.9400	1756.2600	1.9459	1.7563	0
20/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	863.4400	1008.8000	0.8634	1.0088	1,000
20/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1012.1100	893.5000	1.0121	0.8935	0
20/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1514.9900	1702.5700	1.5150	1.7026	0
20/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	617.2000	540.8100	0.6172	0.5408	1,000
20/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4385.8000	4636.1400	4.3858	4.6361	0
20/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	114.0400	100.4100	0.1140	0.1004	0
20/04/2026	2030 On 05-November-26			Bond Future	7.7718	7.6764	102.8383	103.1073	301
20/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2374.1900	2575.0900	2.3742	2.5751	0
20/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	651.3100	583.1600	0.6513	0.5832	0
20/04/2026	2030 On 04-February-27			Bond Future	7.7750	7.6706	100.7829	101.0571	0
20/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1363.4900	1517.5600	1.3635	1.5176	0
20/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1245.6200	1125.4700	1.2456	1.1255	0
20/04/2026	2030 On 06-May-27			Bond Future	7.7964	7.6812	102.6822	102.9616	0
20/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	725.4400	832.1100	0.7254	0.8321	0
20/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2010.3400	1837.7000	2.0103	1.8377	0
20/04/2026	2031 On 07-May-26			Bond Future	115.4014	115.4039	115.4014	115.4039	1,878
20/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1561.3800	1563.9000	1.5614	1.5639	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2031 On 06-August-26			Bond Future	115.1028	115.1056	115.1028	115.1056	1,727
20/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1308.3900	1312.2100	1.3084	1.3122	0
20/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	15.6400	16.5900	0.0156	0.0166	0
20/04/2026	2031 On 05-November-26			Bond Future	117.2528	117.2560	117.2528	117.2560	0
20/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5762.8400	5765.9700	5.7628	5.7660	0
20/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2031 On 04-February-27			Bond Future	117.0349	117.0387	117.0349	117.0387	0
20/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1011.7600	1016.4700	1.0118	1.0165	0
20/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	156.8600	157.8200	0.1569	0.1578	0
20/04/2026	2031 On 06-May-27			Bond Future	119.2671	119.2707	119.2671	119.2707	0
20/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2409.7700	2413.6500	2.4098	2.4137	0
20/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	12.7200	12.9300	0.0127	0.0129	0
20/04/2026	2032 On 07-May-26		Call	Bond Future	2018.0800	2334.9600	2.0181	2.3350	0
20/04/2026	2032 On 07-May-26			Bond Future	8.0400	7.9697	101.9021	102.2293	66,975
20/04/2026	2032 On 07-May-26		Put	Bond Future	115.9400	105.6400	0.1159	0.1056	0
20/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	9198.6400	9525.8300	9.1986	9.5258	0
20/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
20/04/2026	2032 On 06-August-26			Bond Future	8.0832	8.0090	103.7473	104.0806	108,383
20/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8706.5300	9033.5500	8.7065	9.0336	0
20/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	76.6200	70.3500	0.0766	0.0704	0
20/04/2026	2032 On 05-November-26			Bond Future	8.1135	8.0349	101.5012	101.8408	0
20/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	5058.4300	5342.7900	5.0584	5.3428	0
20/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	667.8200	612.5200	0.6678	0.6125	0
20/04/2026	2032 On 04-February-27			Bond Future	8.1404	8.0571	103.4281	103.7742	0
20/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	3048.8200	3274.1800	3.0488	3.2742	0
20/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1653.3900	1532.6100	1.6534	1.5326	0
20/04/2026	2032 On 06-May-27			Bond Future	8.1724	8.0838	101.2175	101.5701	0
20/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1609.6300	1766.4600	1.6096	1.7665	0
20/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3102.8000	2907.0200	3.1028	2.9070	0
20/04/2026	2033 On 07-May-26			Bond Future	144.2482	143.6632	144.2482	143.6632	8,342
20/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	9088.1700	8503.2000	9.0882	8.5032	0
20/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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20/04/2026	2033 On 06-August-26			Bond Future	146.8961	146.3008	146.8961	146.3008	5,426
20/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12646.1400	12050.7900	12.6461	12.0508	0
20/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2033 On 05-November-26			Bond Future	148.0567	147.4506	148.0567	147.4506	0
20/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10796.6500	10190.5600	10.7967	10.1906	0
20/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2033 On 04-February-27			Bond Future	150.9007	150.2830	150.9007	150.2830	0
20/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	8190.6800	7572.9800	8.1907	7.5730	0
20/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2033 On 06-May-27			Bond Future	152.1591	151.5299	152.1591	151.5299	0
20/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	949.1000	319.8500	0.9491	0.3199	0
20/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2037 On 07-May-26			Bond Future	8.6167	8.5417	101.5436	102.0608	170,249
20/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2753.1900	3248.3800	2.7532	3.2484	1,500
20/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	164.3800	142.3600	0.1644	0.1424	0
20/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	5779.0200	6297.0600	5.7790	6.2971	1,500
20/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	11.3400	12.1700	0.0113	0.0122	0
20/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	9291.0600	9808.4800	9.2911	9.8085	0
20/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	0.3800	0.5900	0.0004	0.0006	1,500
20/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	14439.6900	14956.9000	14.4397	14.9569	142
20/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	16461.7300	16978.9400	16.4617	16.9789	0
20/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	21995.9700	22513.1800	21.9960	22.5132	0
20/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
20/04/2026	2037 On 06-August-26			Bond Future	8.6693	8.5914	99.1223	99.6490	121,020
20/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8910.5100	9404.4900	8.9105	9.4045	2,541
20/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	340.9700	308.2100	0.3410	0.3082	0
20/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	12640.8400	13156.2300	12.6408	13.1562	0
20/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	133.7100	122.3600	0.1337	0.1224	2,541
20/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	15837.7200	16360.7700	15.8377	16.3608	0
20/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	47.8900	44.2000	0.0479	0.0442	2,541
20/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	17954.2400	18479.5900	17.9542	18.4796	0
20/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	18.9000	17.5100	0.0189	0.0175	0

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20/04/2026	2037 On 05-November-26			Bond Future	8.7070	8.6262	100.9510	101.4876	0
20/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	6298.1500	6716.6400	6.2982	6.7166	4,490
20/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1475.5400	1357.4300	1.4755	1.3574	0
20/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	10144.0200	10624.1200	10.1440	10.6241	0
20/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	710.2100	653.7100	0.7102	0.6537	4,490
20/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	12154.8300	12652.5000	12.1548	12.6525	0
20/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	501.4300	462.5000	0.5014	0.4625	0
20/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	13236.1500	13740.8300	13.2362	13.7408	0
20/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	418.4500	386.5300	0.4185	0.3865	4,490
20/04/2026	2037 On 04-February-27			Bond Future	8.7433	8.6595	98.6093	99.1562	0
20/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2583.8600	2841.9700	2.5839	2.8420	4,490
20/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	4581.0200	4292.1800	4.5810	4.2922	0
20/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5874.1900	6261.2300	5.8742	6.2612	0
20/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2281.4700	2121.5600	2.2815	2.1216	4,490
20/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6799.8300	7208.2900	6.7998	7.2083	0
20/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	1980.7100	1842.2200	1.9807	1.8422	0
20/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	8173.2600	8609.8900	8.1733	8.6099	0
20/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1553.8500	1443.5300	1.5539	1.4435	4,490
20/04/2026	2037 On 06-May-27			Bond Future	8.7881	8.7010	100.4676	101.0248	0
20/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	3288.0400	3568.8900	3.2880	3.5689	0
20/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	4625.9300	4349.6600	4.6259	4.3497	0
20/04/2026	2038 On 07-May-26			Bond Future	160.4483	160.1314	160.4483	160.1314	3,928
20/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15918.3200	15601.3900	15.9183	15.6014	0
20/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2038 On 06-August-26			Bond Future	161.1993	160.8768	161.1993	160.8768	1,656
20/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16479.2800	16156.8400	16.4793	16.1568	0
20/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2038 On 05-November-26			Bond Future	164.2101	163.8820	164.2101	163.8820	0
20/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17900.1100	17572.0000	17.9001	17.5720	0
20/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2038 On 04-February-27			Bond Future	165.1217	164.7878	165.1217	164.7878	0
20/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11291.7000	10957.8000	11.2917	10.9578	0
20/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2038 On 06-May-27			Bond Future	168.2714	167.9309	168.2714	167.9309	0

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20/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	2171.4100	1830.9300	2.1714	1.8309	0
20/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2040 On 07-May-26		Call	Bond Future	3643.3600	4148.1900	3.6434	4.1482	0
20/04/2026	2040 On 07-May-26			Bond Future	8.8821	8.8172	103.4117	103.9255	34,812
20/04/2026	2040 On 07-May-26		Put	Bond Future	231.6600	222.7000	0.2317	0.2227	0
20/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	394.6800	621.1900	0.3947	0.6212	27,500
20/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	2250.7400	1963.4600	2.2507	1.9635	0
20/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	13016.2800	13530.1800	13.0163	13.5302	1,460
20/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.1000	0.2100	0.0001	0.0002	0
20/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	15676.6800	16190.4900	15.6767	16.1905	0
20/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
20/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	18985.6000	19499.3900	18.9856	19.4994	0
20/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	19276.9800	19790.7700	19.2770	19.7908	0
20/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
20/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	21049.6700	21563.4600	21.0497	21.5635	0
20/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	22108.0100	22621.8000	22.1080	22.6218	0
20/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
20/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	23790.3300	24304.1200	23.7903	24.3041	0
20/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2040 On 06-August-26			Bond Future	8.9372	8.8701	100.7736	101.2968	69,141
20/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	21357.2300	21879.7200	21.3572	21.8797	0
20/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	17.5000	16.7400	0.0175	0.0167	0
20/04/2026	2040 On 05-November-26			Bond Future	8.9787	8.9094	102.6328	103.1659	1,566
20/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	8248.3200	8684.9700	8.2483	8.6850	2,300
20/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1456.3400	1359.8600	1.4563	1.3599	0
20/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	12589.4300	13076.1100	12.5894	13.0761	0
20/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	730.0800	683.6300	0.7301	0.6836	2,300
20/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	14833.3900	15334.3800	14.8334	15.3344	0
20/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	526.1700	494.0300	0.5262	0.4940	0
20/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	16024.6800	16531.5300	16.0247	16.5315	0
20/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	439.9300	413.6500	0.4399	0.4137	2,300
20/04/2026	2040 On 04-February-27			Bond Future	9.0194	8.9477	100.0726	100.6158	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	3250.5200	3521.4600	3.2505	3.5215	2,300
20/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5081.1600	4808.8100	5.0812	4.8088	0
20/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	7258.5900	7655.5600	7.2586	7.6556	0
20/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2510.8900	2364.5700	2.5109	2.3646	2,300
20/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	8612.1200	9034.9500	8.6121	9.0350	0
20/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2055.9700	1935.5100	2.0560	1.9355	0
20/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	9884.7300	10327.7900	9.8847	10.3278	0
20/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	1702.2600	1602.0300	1.7023	1.6020	2,300
20/04/2026	2040 On 06-May-27			Bond Future	9.0674	8.9933	101.9584	102.5119	0
20/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3873.5900	4158.5300	3.8736	4.1585	0
20/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	5281.1800	5012.6500	5.2812	5.0127	0
20/04/2026	2043 On 07-May-26			Bond Future	125.7679	125.1242	125.7679	125.1242	0
20/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14067.8900	13424.2000	14.0679	13.4242	0
20/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2043 On 06-August-26			Bond Future	125.2295	124.5742	125.2295	124.5742	3,416
20/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14349.4900	13694.1800	14.3495	13.6942	0
20/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2043 On 05-November-26			Bond Future	127.5687	126.9015	127.5687	126.9015	0
20/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14728.7234	14061.4897	14.7287	14.0615	0
20/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0034	0.0097	0.0000	0.0000	0
20/04/2026	2043 On 04-February-27			Bond Future	127.1094	126.4300	127.1094	126.4300	0
20/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9491.0720	8819.4878	9.4911	8.8195	0
20/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	11.6720	19.5378	0.0117	0.0195	0
20/04/2026	2043 On 06-May-27			Bond Future	129.5335	128.8410	129.5335	128.8410	0
20/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	3030.4787	2585.5928	3.0305	2.5856	0
20/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	976.9487	1224.5528	0.9769	1.2246	0
20/04/2026	2044 On 07-May-26		Call	Bond Future	1650.8600	2071.3600	1.6509	2.0714	0
20/04/2026	2044 On 07-May-26			Bond Future	8.9762	8.9164	100.4289	100.9490	114,538
20/04/2026	2044 On 07-May-26		Put	Bond Future	1221.9500	1122.3600	1.2220	1.1224	0
20/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	8306.4800	8829.4200	8.3065	8.8294	0
20/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	10.3000	13.1500	0.0103	0.0132	15,000
20/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	20477.1600	20997.2500	20.4772	20.9973	0
20/04/2026	2044 On 07-May-26	11.80	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
20/04/2026	2044 On 06-August-26			Bond Future	9.0276	8.9659	97.8622	98.3917	44,212
20/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2852.7400	3167.3500	2.8527	3.1674	0
20/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3089.1700	2874.2300	3.0892	2.8742	7,000
20/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	4067.1400	4438.3000	4.0671	4.4383	0
20/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2192.8700	2034.4800	2.1929	2.0345	7,000
20/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	7005.2300	7455.5200	7.0052	7.4555	0
20/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1110.2600	1031.0000	1.1103	1.0310	14,500
20/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	23547.5600	24076.6700	23.5476	24.0767	0
20/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	14.9800	14.5400	0.0150	0.0145	0
20/04/2026	2044 On 05-November-26			Bond Future	9.0666	9.0031	99.6676	100.2072	2,662
20/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	17163.7900	17678.0500	17.1638	17.6781	0
20/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	469.2500	443.8800	0.4693	0.4439	0
20/04/2026	2044 On 04-February-27			Bond Future	9.1047	9.0393	97.1764	97.7262	0
20/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	10338.7000	10784.5200	10.3387	10.7845	0
20/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	1931.2400	1827.2200	1.9312	1.8272	0
20/04/2026	2044 On 06-May-27			Bond Future	9.1491	9.0817	99.0075	99.5678	0
20/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4762.6600	5071.6800	4.7627	5.0717	0
20/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	5337.0000	5085.7800	5.3370	5.0858	0
20/04/2026	2046 On 07-May-26			Bond Future	142.0637	141.6460	142.0637	141.6460	10,691
20/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	17113.6800	16695.9900	17.1137	16.6960	0
20/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2046 On 06-August-26			Bond Future	144.6717	144.2465	144.6717	144.2465	8,222
20/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	22291.6700	21866.5000	22.2917	21.8665	0
20/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2046 On 05-November-26			Bond Future	145.0458	144.6132	145.0458	144.6132	0
20/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19565.8300	19133.1800	19.5658	19.1332	0
20/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2046 On 04-February-27			Bond Future	147.8320	147.3914	147.8320	147.3914	0
20/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16741.9700	16301.3700	16.7420	16.3014	0
20/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2046 On 06-May-27			Bond Future	148.2705	147.8218	148.2705	147.8218	0
20/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	719.4700	1168.2000	0.7195	1.1682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	2050 On 07-May-26			Bond Future	149.7943	147.2753	149.7943	147.2753	7,541
20/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	25724.3100	23205.3100	25.7243	23.2053	0
20/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2050 On 06-August-26			Bond Future	150.0999	147.5350	150.0999	147.5350	9,849
20/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	26829.8500	24264.9500	26.8299	24.2650	0
20/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2050 On 05-November-26			Bond Future	152.9035	150.2907	152.9035	150.2907	0
20/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	29063.5000	26450.7000	29.0635	26.4507	0
20/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2050 On 04-February-27			Bond Future	153.3441	150.6818	153.3441	150.6818	0
20/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	20954.1000	18291.8200	20.9541	18.2918	0
20/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	2050 On 06-May-27			Bond Future	156.2690	153.5559	156.2690	153.5559	0
20/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	5809.0200	3095.8600	5.8090	3.0959	0
20/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	AL37 On 07-May-26			Index Future	1277.2390	1280.9510	1277.2390	1,280.9510	0
20/04/2026	AL37 On 06-August-26			Index Future	1300.1120	1303.8970	1300.1120	1,303.8970	0
20/04/2026	AL37 On 05-November-26			Index Future	1324.3350	1328.1990	1324.3350	1,328.1990	0
20/04/2026	AL37 On 04-February-27			Index Future	1349.4670	1353.4070	1349.4670	1,353.4070	0
20/04/2026	AL37 On 06-May-27			Index Future	1374.9190	1378.9300	1374.9190	1,378.9300	0
20/04/2026	AL7T On 07-May-26			Index Future	1664.8530	1672.7900	1664.8530	1,672.7900	0
20/04/2026	AL7T On 06-August-26			Index Future	1694.6680	1702.7550	1694.6680	1,702.7550	0
20/04/2026	AL7T On 05-November-26			Index Future	1726.2420	1734.4910	1726.2420	1,734.4910	0
20/04/2026	AL7T On 04-February-27			Index Future	1759.0010	1767.4100	1759.0010	1,767.4100	0
20/04/2026	AL7T On 06-May-27			Index Future	1792.1770	1800.7400	1792.1770	1,800.7400	0
20/04/2026	ALBI On 07-May-26			Index Future	1408.2710	1414.5020	1408.2710	1,414.5020	65
20/04/2026	ALBI On 06-August-26			Index Future	1433.4920	1439.8410	1433.4920	1,439.8410	12
20/04/2026	ALBI On 05-November-26			Index Future	1460.2000	1466.6760	1460.2000	1,466.6760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	ALBI On 04-February-27			Index Future	1487.9100	1494.5120	1487.9100	1,494.5120	0
20/04/2026	ALBI On 06-May-27			Index Future	1515.9730	1522.6960	1515.9730	1,522.6960	0
20/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	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
20/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	ES33 On 07-May-26			Bond Future	8.7989	8.7240	94.2470	94.6299	0
20/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13366.4200	13749.3400	13.3664	13.7493	0
20/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES33 On 06-August-26			Bond Future	8.8636	8.7850	95.9771	96.3672	0
20/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14108.4500	14498.5500	14.1085	14.4986	0
20/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES33 On 05-November-26			Bond Future	8.9214	8.8390	93.9765	94.3741	0
20/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8648.0600	9045.6700	8.6481	9.0457	0
20/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES33 On 04-February-27			Bond Future	8.9810	8.8945	95.7820	96.1872	0
20/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3285.3900	3690.6500	3.2854	3.6907	0
20/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES33 On 06-May-27			Bond Future	9.0436	8.9527	93.8135	94.2264	0
20/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1111.8600	698.9400	1.1119	0.6989	0
20/04/2026	ES42 On 07-May-26			Bond Future	9.3074	9.2426	93.7441	94.2529	0
20/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	19102.6800	19611.4800	19.1027	19.6115	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES42 On 06-August-26			Bond Future	9.3651	9.2983	95.4651	95.9833	0
20/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20990.7400	21508.9500	20.9907	21.5090	0
20/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES42 On 05-November-26			Bond Future	9.4160	9.3470	92.9840	93.5121	0
20/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15019.1900	15547.2800	15.0192	15.5473	0
20/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES42 On 04-February-27			Bond Future	9.4660	9.3948	94.7705	95.3089	0
20/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5910.5900	6448.9500	5.9106	6.4490	0
20/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES42 On 06-May-27			Bond Future	9.5203	9.4467	92.3136	92.8620	0
20/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	1428.7900	880.3100	1.4288	0.8803	0
20/04/2026	GOVI On 07-May-26			GOVI	1382.1970	1388.4030	1382.1970	1,388.4030	611
20/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2051970.0000	2114030.0000	205.1970	211.4030	0
20/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	GOVI On 06-August-26			GOVI	1406.9510	1413.2740	1406.9510	1,413.2740	4
20/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2179510.0000	2242740.0000	217.9510	224.2740	0
20/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	GOVI On 05-November-26			GOVI	1433.1640	1439.6140	1433.1640	1,439.6140	0
20/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1561640.0000	1626140.0000	156.1640	162.6140	0
20/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	GOVI On 04-February-27			GOVI	1460.3620	1466.9370	1460.3620	1,466.9370	0
20/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	913620.0000	979370.0000	91.3620	97.9370	0
20/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	GOVI On 06-May-27			GOVI	1487.9050	1494.6010	1487.9050	1,494.6010	0
20/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	609050.0000	676010.0000	60.9050	67.6010	0
20/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/04/2026	I258 On 07-May-26			Bond Future	133.6338	133.1870	133.6338	133.1870	0
20/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19903.7900	19456.9500	19.9038	19.4570	0
20/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	I258 On 06-August-26			Bond Future	133.2397	132.7850	133.2397	132.7850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20289.6600	19835.0300	20.2897	19.8350	0
20/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	I258 On 05-November-26			Bond Future	135.7286	135.2657	135.7286	135.2657	0
20/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20778.5890	20315.6657	20.7786	20.3157	0
20/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0090	0.0157	0.0000	0.0000	0
20/04/2026	I258 On 04-February-27			Bond Future	135.4260	134.9548	135.4260	134.9548	0
20/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16529.6793	16059.8546	16.5297	16.0599	0
20/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	3.6993	5.0346	0.0037	0.0050	0
20/04/2026	I258 On 06-May-27			Bond Future	138.0088	137.5286	138.0088	137.5286	0
20/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4627.1431	4310.9624	4.6271	4.3110	0
20/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1398.3831	1562.3424	1.3984	1.5623	0
20/04/2026	IGOV On 07-May-26			Index Future	446.0520	443.7110	446.0520	443.7110	264
20/04/2026	IGOV On 06-August-26			Index Future	454.1510	451.7700	454.1510	451.7700	0
20/04/2026	IGOV On 05-November-26			Index Future	462.7200	460.2970	462.7200	460.2970	0
20/04/2026	IGOV On 04-February-27			Index Future	471.6080	469.1390	471.6080	469.1390	0
20/04/2026	IGOV On 06-May-27			Index Future	480.6070	478.0890	480.6070	478.0890	0
20/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/04/2026	R033 On 07-May-26			Bond Future	8.1502	8.0649	110.7319	111.2031	310
20/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11443.6400	11914.8900	11.4436	11.9149	0
20/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
20/04/2026	R033 On 06-August-26			Bond Future	8.1954	8.1056	112.7370	113.2169	9,189

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20/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10475.8300	10939.1700	10.4758	10.9392	0
20/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	193.1400	176.5800	0.1931	0.1766	0
20/04/2026	R033 On 05-November-26			Bond Future	8.2286	8.1341	109.7743	110.2633	0
20/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6543.6600	6944.3100	6.5437	6.9443	0
20/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1046.1900	957.8600	1.0462	0.9579	0
20/04/2026	R033 On 04-February-27			Bond Future	8.2590	8.1593	111.8583	112.3567	0
20/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	4220.8900	4546.2900	4.2209	4.5463	0
20/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2293.5000	2120.5700	2.2935	2.1206	0
20/04/2026	R033 On 06-May-27			Bond Future	8.2941	8.1889	108.9242	109.4318	0
20/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2356.0400	2590.9300	2.3560	2.5909	0
20/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4125.3400	3852.5700	4.1253	3.8526	0
20/04/2026	R035 On 07-May-26			Bond Future	8.3246	8.2494	105.1257	105.5998	35,231
20/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	688.1100	995.5000	0.6881	0.9955	1,000
20/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	905.8500	739.0900	0.9059	0.7391	0
20/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	749.6400	1068.5200	0.7496	1.0685	0
20/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	841.3400	686.0700	0.8413	0.6861	16,000
20/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1711.1500	2132.9700	1.7112	2.1330	0
20/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	305.7700	253.4400	0.3058	0.2534	16,000
20/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2966.2300	3429.5900	2.9662	3.4296	1,000
20/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	91.7700	80.9800	0.0918	0.0810	0
20/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	5329.8800	5804.6800	5.3299	5.8047	0
20/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	8.8700	9.5200	0.0089	0.0095	1,000
20/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	7861.3700	8335.7700	7.8614	8.3358	250
20/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	0.5800	0.8300	0.0006	0.0008	0
20/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7974.6900	8449.0700	7.9747	8.4491	200
20/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	0.5100	0.7400	0.0005	0.0007	0
20/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	8257.2500	8731.5900	8.2573	8.7316	350
20/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	0.3700	0.5600	0.0004	0.0006	0
20/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	10643.2700	11117.4500	10.6433	11.1175	0
20/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	250
20/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	10752.3400	11226.5100	10.7523	11.2265	0
20/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	200
20/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	11024.2600	11498.4300	11.0243	11.4984	0
20/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	13319.9600	13794.1100	13.3200	13.7941	0
20/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
20/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	13424.8900	13899.0400	13.4249	13.8990	0
20/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
20/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	13686.5200	14160.6700	13.6865	14.1607	0
20/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
20/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	14465.3800	14939.5300	14.4654	14.9395	0
20/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R035 On 06-August-26			Bond Future	8.3672	8.2888	107.0292	107.5121	71,762
20/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	576.8100	706.4600	0.5768	0.7065	5,000
20/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	4781.5100	4428.3300	4.7815	4.4283	0
20/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	847.3400	1017.4700	0.8473	1.0175	0
20/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	3768.7100	3456.0100	3.7687	3.4560	0
20/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	928.9000	1110.0300	0.9289	1.1100	5,000
20/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	3532.5300	3230.8300	3.5325	3.2308	0
20/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1801.0900	2066.3000	1.8011	2.0663	1,000
20/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2276.3200	2058.7000	2.2763	2.0587	0
20/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1959.4500	2236.4200	1.9595	2.2364	0
20/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2126.3700	1920.5100	2.1264	1.9205	5,000
20/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	3340.3800	3693.2600	3.3404	3.6933	350
20/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1262.2400	1132.2900	1.2622	1.1323	0
20/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3682.2800	4048.4500	3.6823	4.0485	1,000
20/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1127.0500	1010.3900	1.1271	1.0104	0
20/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	5246.8000	5657.4600	5.2468	5.6575	200
20/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	696.2900	624.1200	0.6963	0.6241	0
20/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	5632.0800	6050.7900	5.6321	6.0508	0
20/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	619.5900	555.4700	0.6196	0.5555	350
20/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	5680.6000	6100.2600	5.6806	6.1003	250
20/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	610.5700	547.4000	0.6106	0.5474	0
20/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	6517.7600	6951.7200	6.5178	6.9517	0
20/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	476.0800	427.2100	0.4761	0.4272	1,000
20/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	7728.0200	8177.0900	7.7280	8.1771	0
20/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	335.8800	302.1200	0.3359	0.3021	200
20/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	8136.1900	8589.2100	8.1362	8.5892	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	299.3600	269.5500	0.2994	0.2696	350
20/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	8187.3600	8640.8400	8.1874	8.6408	0
20/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	295.1300	265.7800	0.2951	0.2658	250
20/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	10292.6800	10760.1300	10.2927	10.7601	0
20/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	165.0300	149.6500	0.1650	0.1497	200
20/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	10754.7200	11224.2200	10.7547	11.2242	0
20/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	145.6000	132.2700	0.1456	0.1323	250
20/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14977.0700	15457.5000	14.9771	15.4575	0
20/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	28.5900	26.1900	0.0286	0.0262	0
20/04/2026	R035 On 05-November-26			Bond Future	8.4028	8.3210	104.5016	104.9936	3
20/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1506.8000	1707.2500	1.5068	1.7073	600
20/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4146.3600	3854.8300	4.1464	3.8548	0
20/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2879.4200	3170.5300	2.8794	3.1705	0
20/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2477.1000	2276.2300	2.4771	2.2762	600
20/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	4115.1900	4457.8300	4.1152	4.4578	200
20/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	1766.9400	1617.6000	1.7669	1.6176	0
20/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4816.4800	5181.3400	4.8165	5.1813	0
20/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1484.3900	1357.2700	1.4844	1.3573	600
20/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	6287.8700	6687.1800	6.2879	6.6872	0
20/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1081.3000	988.6300	1.0813	0.9886	200
20/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	8610.0700	9046.1700	8.6101	9.0462	0
20/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	649.7600	593.8800	0.6498	0.5939	200
20/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	9708.7700	10156.6500	9.7088	10.1567	0
20/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	515.6700	471.5700	0.5157	0.4716	0
20/04/2026	R035 On 04-February-27			Bond Future	8.4371	8.3517	106.4853	106.9867	0
20/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1356.9800	1524.7000	1.3570	1.5247	3,000
20/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	5790.5500	5456.8600	5.7906	5.4569	0
20/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2373.7100	2616.7400	2.3737	2.6167	3,000
20/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	3773.6900	3515.3100	3.7737	3.5153	0
20/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4580.9600	4918.1400	4.5810	4.9181	0
20/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2200.1000	2035.8700	2.2001	2.0359	3,000
20/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	5251.5500	5608.5000	5.2516	5.6085	0
20/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	1911.1400	1766.6800	1.9111	1.7667	0
20/04/2026	R035 On 06-May-27			Bond Future	8.4709	8.3817	103.9885	104.4992	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2745.0900	2997.0700	2.7451	2.9971	0
20/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4016.4300	3757.6700	4.0164	3.7577	0
20/04/2026	R038 On 07-May-26			Bond Future	8.7366	8.6616	116.8456	117.4540	4,095
20/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	18996.3900	19604.8000	18.9964	19.6048	0
20/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R038 On 06-August-26			Bond Future	8.7898	8.7119	118.9614	119.5810	945
20/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	20627.7700	21245.5600	20.6278	21.2456	0
20/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	23.3200	21.5100	0.0233	0.0215	0
20/04/2026	R038 On 05-November-26			Bond Future	8.8344	8.7536	115.6724	116.3037	0
20/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	14097.9300	14680.9500	14.0979	14.6810	0
20/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	631.4400	583.2200	0.6314	0.5832	0
20/04/2026	R038 On 04-February-27			Bond Future	8.8776	8.7938	117.8684	118.5118	0
20/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7843.2300	8316.5200	7.8432	8.3165	0
20/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2500.2200	2330.1300	2.5002	2.3301	0
20/04/2026	R038 On 06-May-27			Bond Future	8.9245	8.8375	114.6062	115.2616	0
20/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3996.5900	4328.1800	3.9966	4.3282	0
20/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	5620.8400	5297.0800	5.6208	5.2971	0
20/04/2026	R053 On 07-May-26			Bond Future	8.8488	8.7839	129.6265	130.4499	23,582
20/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	28851.3500	29674.7600	28.8514	29.6748	0
20/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R053 On 06-August-26			Bond Future	8.8891	8.8224	131.9738	132.8121	68,669
20/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	986.5400	1186.7700	0.9865	1.1868	530
20/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	11513.9500	10875.7900	11.5140	10.8758	0
20/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	2563.0000	2946.5500	2.5630	2.9466	0
20/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	6260.9900	5806.1500	6.2610	5.8062	0
20/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	5693.8900	6274.9100	5.6939	6.2749	530
20/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	3104.6900	2847.3200	3.1047	2.8473	530
20/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	9910.3700	10620.7500	9.9104	10.6208	0
20/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	1523.6900	1395.6800	1.5237	1.3957	530
20/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	32888.2800	33725.4800	32.8883	33.7255	0
20/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	25.8100	24.6200	0.0258	0.0246	0
20/04/2026	R053 On 05-November-26			Bond Future	8.9227	8.8541	128.5466	129.4008	0
20/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	24471.3700	25283.1300	24.4714	25.2831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	700.4900	658.0600	0.7005	0.6581	0
20/04/2026	R053 On 04-February-27			Bond Future	8.9549	8.8844	130.9870	131.8575	0
20/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	14575.6000	15275.3500	14.5756	15.2754	0
20/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	2861.8400	2691.1000	2.8618	2.6911	0
20/04/2026	R053 On 06-May-27			Bond Future	8.9890	8.9166	127.5939	128.4808	0
20/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	6947.1600	7437.4100	6.9472	7.4374	0
20/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	7791.6900	7395.0800	7.7917	7.3951	0
20/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
20/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	34.0300	36.9100	0.0340	0.0369	0
20/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	34.0300	36.9100	0.0340	0.0369	0
20/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
20/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	58.5000	59.3100	0.0585	0.0593	0
20/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	58.5000	59.3100	0.0585	0.0593	0
20/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
20/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39.3300	39.6200	0.0393	0.0396	0
20/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39.3300	39.6200	0.0393	0.0396	0
20/04/2026	R202 On 07-May-26			Bond Future	300.4604	298.8044	300.4604	298.8044	772
20/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	22910.4200	21254.3600	22.9104	21.2544	0
20/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R202 On 06-August-26			Bond Future	300.5728	298.8867	300.5728	298.8867	565
20/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	21712.7600	20026.7400	21.7128	20.0267	0
20/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R202 On 05-November-26			Bond Future	306.1866	304.4697	306.1866	304.4697	0
20/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	25726.5700	24009.7000	25.7266	24.0097	0
20/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R202 On 04-February-27			Bond Future	306.5517	304.8027	306.5517	304.8027	0
20/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	11821.6500	10072.7400	11.8217	10.0727	0
20/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R202 On 06-May-27			Bond Future	312.3991	310.6166	312.3991	310.6166	0
20/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	5409.0600	3626.6100	5.4091	3.6266	0
20/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R209 On 07-May-26			Bond Future	8.4948	8.4198	85.8910	86.3397	15,944
20/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	13721.1800	14169.8800	13.7212	14.1699	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R209 On 06-August-26			Bond Future	8.5391	8.4613	87.4463	87.9032	36,818
20/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	14802.7300	15257.8500	14.8027	15.2579	0
20/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	22.8900	21.1300	0.0229	0.0211	0
20/04/2026	R209 On 05-November-26			Bond Future	8.5748	8.4940	85.9079	86.3734	0
20/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9822.0800	10248.3500	9.8221	10.2484	0
20/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	501.2800	461.9900	0.5013	0.4620	0
20/04/2026	R209 On 04-February-27			Bond Future	8.6087	8.5249	87.5387	88.0131	0
20/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1640.2800	1824.1300	1.6403	1.8241	3,237
20/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	4985.3600	4694.7600	4.9854	4.6948	0
20/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	4291.1300	4603.3800	4.2911	4.6034	0
20/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2337.7000	2175.5000	2.3377	2.1755	3,237
20/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5531.1800	5876.7200	5.5312	5.8767	0
20/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	1847.5400	1718.6300	1.8475	1.7186	0
20/04/2026	R209 On 06-May-27			Bond Future	8.6459	8.5589	86.0373	86.5206	0
20/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2324.6000	2542.5700	2.3246	2.5426	4,620
20/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4551.4300	4286.0600	4.5514	4.2861	0
20/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2691.9900	2930.8900	2.6920	2.9309	0
20/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4010.1400	3765.7000	4.0101	3.7657	0
20/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5722.7600	6066.3600	5.7228	6.0664	0
20/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2092.2900	1952.5500	2.0923	1.9526	4,620
20/04/2026	R210 On 07-May-26			Bond Future	261.7198	261.5332	261.7198	261.5332	945
20/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6319.7700	6133.2200	6.3198	6.1332	0
20/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R210 On 06-August-26			Bond Future	266.5243	266.3347	266.5243	266.3347	148
20/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6684.3100	6494.6900	6.6843	6.4947	0
20/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R210 On 05-November-26			Bond Future	267.9732	267.7809	267.9732	267.7809	0
20/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14643.1500	14450.8800	14.6432	14.4509	0
20/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R210 On 04-February-27			Bond Future	273.1207	272.9250	273.1207	272.9250	0
20/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7090.7400	6894.9700	7.0907	6.8950	0
20/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R210 On 06-May-27			Bond Future	274.7207	274.5218	274.7207	274.5218	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3590.6600	3391.7800	3.5907	3.3918	0
20/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R213 On 07-May-26			Bond Future	7.8789	7.8085	97.9143	98.1862	85,040
20/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	7069.5100	7341.4300	7.0695	7.3414	0
20/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
20/04/2026	R213 On 06-August-26			Bond Future	7.9161	7.8410	99.6872	99.9642	18,468
20/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6361.0300	6629.9700	6.3610	6.6300	0
20/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	89.9400	81.8900	0.0899	0.0819	0
20/04/2026	R213 On 05-November-26			Bond Future	7.9430	7.8628	97.9752	98.2575	0
20/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3437.7700	3662.5700	3.4378	3.6626	0
20/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	651.9500	594.4500	0.6520	0.5945	0
20/04/2026	R213 On 04-February-27			Bond Future	7.9662	7.8802	99.8349	100.1227	0
20/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	2037.3300	2211.4200	2.0373	2.2114	0
20/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1459.2600	1345.6000	1.4593	1.3456	0
20/04/2026	R213 On 06-May-27			Bond Future	7.9885	7.8961	98.1645	98.4576	0
20/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1142.4700	1265.9000	1.1425	1.2659	0
20/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2510.2300	2340.5500	2.5102	2.3406	0
20/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	2087.1000	2258.4600	2.0871	2.2585	2,830
20/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1640.6100	1518.8600	1.6406	1.5189	0
20/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4627.8300	4863.3700	4.6278	4.8634	0
20/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	733.9000	676.3300	0.7339	0.6763	2,830
20/04/2026	R214 On 07-May-26			Bond Future	8.9050	8.8402	81.7023	82.1580	21,445
20/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	15758.8700	16214.5100	15.7589	16.2145	0
20/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R214 On 06-August-26			Bond Future	8.9512	8.8843	83.1817	83.6458	19,339
20/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	17583.7900	18046.5500	17.5838	18.0466	0
20/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	27.8800	26.5700	0.0279	0.0266	0
20/04/2026	R214 On 05-November-26			Bond Future	8.9922	8.9233	81.4189	81.8917	0
20/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	12584.1000	13025.6300	12.5841	13.0256	0
20/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	516.3200	485.0600	0.5163	0.4851	0
20/04/2026	R214 On 04-February-27			Bond Future	9.0328	8.9617	82.9644	83.4463	0
20/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	7492.1700	7863.9900	7.4922	7.8640	0
20/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	1919.2100	1809.1800	1.9192	1.8092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	R214 On 06-May-27			Bond Future	9.0727	8.9995	81.2296	81.7204	0
20/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3442.1800	3695.4200	3.4422	3.6954	0
20/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	4743.1700	4505.6100	4.7432	4.5056	0
20/04/2026	R248 On 07-May-26			Bond Future	8.9343	8.8694	99.9569	100.5698	134,602
20/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	35.9300	87.3200	0.0359	0.0873	1,620
20/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	6294.4900	5732.9400	6.2945	5.7329	0
20/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	452.1600	718.0200	0.4522	0.7180	1,620
20/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	2693.7100	2346.6300	2.6937	2.3466	0
20/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	2757.3600	3318.2500	2.7574	3.3183	0
20/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	490.5700	438.5200	0.4906	0.4385	0
20/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	2826.9900	3390.9600	2.8270	3.3910	0
20/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	469.7000	420.7300	0.4697	0.4207	0
20/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	21476.5700	22089.5100	21.4766	22.0895	0
20/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R248 On 06-August-26			Bond Future	8.9770	8.9102	101.7668	102.3910	206,434
20/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	3301.4100	3683.4800	3.3014	3.6835	0
20/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	3087.6600	2845.5600	3.0877	2.8456	1,762
20/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	9608.6000	10171.2700	9.6086	10.1713	0
20/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	781.1400	719.6400	0.7811	0.7196	1,762
20/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	24936.0200	25559.3800	24.9360	25.5594	0
20/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	18.3900	17.5800	0.0184	0.0176	0
20/04/2026	R248 On 05-November-26			Bond Future	9.0147	8.9461	99.2055	99.8414	0
20/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	18506.5700	19111.1000	18.5066	19.1111	0
20/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	525.8000	494.4300	0.5258	0.4944	0
20/04/2026	R248 On 04-February-27			Bond Future	9.0519	8.9813	101.0888	101.7368	0
20/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	11034.7300	11557.8800	11.0347	11.5579	0
20/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2086.1300	1961.2900	2.0861	1.9613	0
20/04/2026	R248 On 06-May-27			Bond Future	9.0882	9.0156	98.5536	99.2138	0
20/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	5261.2400	5630.5700	5.2612	5.6306	0
20/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	5607.3800	5316.5000	5.6074	5.3165	0
20/04/2026	R2R9 On 07-May-26			Bond Future	8.8517	8.7767	108.8884	109.4910	0
20/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98038.6500	98641.2500	98.0387	98.6413	0
20/04/2026	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
20/04/2026	R2R9 On 06-August-26			Bond Future	8.9055	8.8279	110.8601	111.4737	0
20/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97740.5600	98354.2100	97.7406	98.3542	0
20/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R2R9 On 05-November-26			Bond Future	8.9512	8.8708	107.9258	108.5511	0
20/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96955.7500	97581.0300	96.9558	97.5810	0
20/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R2R9 On 04-February-27			Bond Future	8.9957	8.9124	109.9747	110.6119	0
20/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7121.7100	7672.2600	7.1217	7.6723	0
20/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	599.5400	512.9200	0.5995	0.5129	0
20/04/2026	R2R9 On 06-May-27			Bond Future	9.0436	8.9574	107.0681	107.7172	0
20/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2344.4700	2647.2500	2.3445	2.6473	0
20/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3961.8600	3615.5700	3.9619	3.6156	0
20/04/2026	R4R2 On 07-May-26			Bond Future	8.9965	8.9165	110.5865	111.3054	7,195
20/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	99497.3700	100216.3300	99.4974	100.2163	0
20/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R4R2 On 06-August-26			Bond Future	9.0497	8.9671	112.5890	113.3210	10,144
20/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99171.6900	99903.7600	99.1717	99.9038	0
20/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R4R2 On 05-November-26			Bond Future	9.0954	9.0101	109.5605	110.3064	0
20/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	98337.9400	99083.8000	98.3379	99.0838	0
20/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/04/2026	R4R2 On 04-February-27			Bond Future	9.1400	9.0519	111.6405	112.4006	0
20/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8613.3400	9283.6400	8.6133	9.2836	0
20/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	581.2600	491.4800	0.5813	0.4915	0
20/04/2026	R4R2 On 06-May-27			Bond Future	9.1876	9.0966	108.6391	109.4134	0
20/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2782.7900	3153.8500	2.7828	3.1539	0
20/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4388.0300	3984.7700	4.3880	3.9848	0
20/04/2026	RR87 On 07-May-26			Bond Future	7.1342	7.0469	102.8414	102.8907	0
20/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.7479	3.9863	0.0007	0.0040	0
20/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	184.0379	138.0063	0.1840	0.1380	0
20/04/2026	RR87 On 06-August-26			Bond Future	6.9972	6.8487	100.9645	101.0170	0
20/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	6.6192	14.8730	0.0066	0.0149	0
20/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	172.0292	127.7630	0.1720	0.1278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2026	RR87 On 05-November-26			Bond Future	5.8278	5.3600	102.8269	102.8806	0
20/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	2.9548	16.6054	0.0030	0.0166	0
20/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	66.9948	26.9354	0.0670	0.0269	0
20/04/2026	RR88 On 07-May-26			Bond Future	7.4216	7.3393	105.4908	105.6152	0
20/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0079	0.1502	0.0000	0.0002	0
20/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	883.1179	758.7902	0.8831	0.7588	0
20/04/2026	RR88 On 06-August-26			Bond Future	7.4561	7.3571	104.5452	104.6638	0
20/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	14.4908	25.1923	0.0145	0.0252	0
20/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	816.1108	708.2123	0.8161	0.7082	0
20/04/2026	RR88 On 05-November-26			Bond Future	7.4285	7.3059	105.8438	105.9718	0
20/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	29.3129	46.3317	0.0293	0.0463	0
20/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	782.4529	671.5117	0.7825	0.6715	0
20/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0