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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
21/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	2029 On 07-May-26			Bond Future	146.9768	146.9810	146.9768	146.9810	3,348
21/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5156.8400	5161.0100	5.1568	5.1610	0
21/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2029 On 06-August-26			Bond Future	149.6748	149.6793	149.6748	149.6793	5,346
21/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5574.8000	5579.2600	5.5748	5.5793	0
21/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2029 On 05-November-26			Bond Future	150.9881	150.9932	150.9881	150.9932	0
21/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3428.0700	3433.2400	3.4281	3.4332	0
21/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2029 On 04-February-27			Bond Future	153.8883	153.8937	153.8883	153.8937	0
21/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4168.3000	4173.6500	4.1683	4.1737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2029 On 06-May-27			Bond Future	155.3093	155.3139	155.3093	155.3139	0
21/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1989.3100	1993.9100	1.9893	1.9939	0
21/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2030 On 07-May-26			Bond Future	7.7964	7.7158	102.8599	103.1177	71,662
21/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	4.9500	12.9700	0.0050	0.0130	1,000
21/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1898.2900	1648.4600	1.8983	1.6485	0
21/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	254.0700	379.0900	0.2541	0.3791	1,000
21/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	530.4300	397.6000	0.5304	0.3976	0
21/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	622.0000	812.9600	0.6220	0.8130	0
21/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	228.5600	161.6700	0.2286	0.1617	1,000
21/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4932.3800	5190.2200	4.9324	5.1902	0
21/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
21/04/2026	2030 On 06-August-26			Bond Future	7.8470	7.7595	100.7128	100.9755	137,128
21/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	221.5100	278.7900	0.2215	0.2788	1,000
21/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2151.3200	1945.9400	2.1513	1.9459	0
21/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	739.1000	863.4400	0.7391	0.8634	1,000
21/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1150.4300	1012.1100	1.1504	1.0121	0
21/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1346.4500	1514.9900	1.3465	1.5150	0
21/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	711.3200	617.2000	0.7113	0.6172	1,000
21/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4143.3000	4385.8000	4.1433	4.3858	0
21/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	134.2000	114.0400	0.1342	0.1140	0
21/04/2026	2030 On 05-November-26			Bond Future	7.8670	7.7718	102.5705	102.8383	301
21/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2186.9700	2374.1900	2.1870	2.3742	0
21/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	731.8300	651.3100	0.7318	0.6513	0
21/04/2026	2030 On 04-February-27			Bond Future	7.8793	7.7750	100.5099	100.7829	0
21/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1223.6400	1363.4900	1.2236	1.3635	0
21/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1378.6800	1245.6200	1.3787	1.2456	0
21/04/2026	2030 On 06-May-27			Bond Future	7.9113	7.7964	102.4043	102.6822	0
21/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	631.6200	725.4400	0.6316	0.7254	0
21/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2194.4800	2010.3400	2.1945	2.0103	0
21/04/2026	2031 On 07-May-26			Bond Future	115.3989	115.4014	115.3989	115.4014	1,878
21/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1558.9100	1561.3800	1.5589	1.5614	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2031 On 06-August-26			Bond Future	115.0994	115.1028	115.0994	115.1028	1,727
21/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1304.8400	1308.3900	1.3048	1.3084	0
21/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	15.4400	15.6400	0.0154	0.0156	0
21/04/2026	2031 On 05-November-26			Bond Future	117.2491	117.2528	117.2491	117.2528	0
21/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5759.1400	5762.8400	5.7591	5.7628	0
21/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2031 On 04-February-27			Bond Future	117.0322	117.0349	117.0322	117.0349	0
21/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1009.0500	1011.7600	1.0091	1.0118	0
21/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	156.8700	156.8600	0.1569	0.1569	0
21/04/2026	2031 On 06-May-27			Bond Future	119.2643	119.2671	119.2643	119.2671	0
21/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2407.0300	2409.7700	2.4070	2.4098	0
21/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	12.6900	12.7200	0.0127	0.0127	0
21/04/2026	2032 On 07-May-26		Call	Bond Future	1671.5200	2018.0800	1.6715	2.0181	0
21/04/2026	2032 On 07-May-26			Bond Future	8.1253	8.0400	101.5065	101.9021	64,997
21/04/2026	2032 On 07-May-26		Put	Bond Future	165.0100	115.9400	0.1650	0.1159	0
21/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8803.0100	9198.6400	8.8030	9.1986	0
21/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2032 On 06-August-26			Bond Future	8.1735	8.0832	103.3444	103.7473	109,331
21/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8317.6400	8706.5300	8.3176	8.7065	0
21/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	90.6700	76.6200	0.0907	0.0766	0
21/04/2026	2032 On 05-November-26			Bond Future	8.2090	8.1135	101.0906	101.5012	0
21/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4732.1600	5058.4300	4.7322	5.0584	0
21/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	752.1000	667.8200	0.7521	0.6678	0
21/04/2026	2032 On 04-February-27			Bond Future	8.2416	8.1404	103.0096	103.4281	0
21/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2796.8100	3048.8200	2.7968	3.0488	0
21/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1819.8300	1653.3900	1.8198	1.6534	0
21/04/2026	2032 On 06-May-27			Bond Future	8.2800	8.1724	100.7913	101.2175	0
21/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1439.2000	1609.6300	1.4392	1.6096	0
21/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3358.6300	3102.8000	3.3586	3.1028	0
21/04/2026	2033 On 07-May-26			Bond Future	144.4264	144.2482	144.4264	144.2482	8,182
21/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	9266.3500	9088.1700	9.2664	9.0882	0
21/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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21/04/2026	2033 On 06-August-26			Bond Future	147.0775	146.8961	147.0775	146.8961	5,586
21/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12827.5100	12646.1400	12.8275	12.6461	0
21/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2033 On 05-November-26			Bond Future	148.2405	148.0567	148.2405	148.0567	0
21/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10980.5000	10796.6500	10.9805	10.7967	0
21/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2033 On 04-February-27			Bond Future	151.0880	150.9007	151.0880	150.9007	0
21/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	8378.0000	8190.6800	8.3780	8.1907	0
21/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2033 On 06-May-27			Bond Future	152.3508	152.1591	152.3508	152.1591	0
21/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	1140.8100	949.1000	1.1408	0.9491	0
21/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2037 On 07-May-26			Bond Future	8.7067	8.6167	100.9273	101.5436	162,457
21/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2218.9700	2753.1900	2.2190	2.7532	1,500
21/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	246.4700	164.3800	0.2465	0.1644	0
21/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	5169.1000	5779.0200	5.1691	5.7790	1,500
21/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	17.7300	11.3400	0.0177	0.0113	0
21/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8674.9300	9291.0600	8.6749	9.2911	0
21/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	0.5600	0.3800	0.0006	0.0004	1,500
21/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13823.3800	14439.6900	13.8234	14.4397	142
21/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15845.4200	16461.7300	15.8454	16.4617	0
21/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	21379.6600	21995.9700	21.3797	21.9960	0
21/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
21/04/2026	2037 On 06-August-26			Bond Future	8.7628	8.6693	98.4947	99.1223	122,451
21/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8343.1900	8910.5100	8.3432	8.9105	2,541
21/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	401.2600	340.9700	0.4013	0.3410	0
21/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	12037.5400	12640.8400	12.0375	12.6408	0
21/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	158.0200	133.7100	0.1580	0.1337	2,541
21/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	15219.4000	15837.7200	15.2194	15.8377	0
21/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	57.1800	47.8900	0.0572	0.0479	2,541
21/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	17330.6100	17954.2400	17.3306	17.9542	0
21/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	22.8800	18.9000	0.0229	0.0189	0

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21/04/2026	2037 On 05-November-26			Bond Future	8.8040	8.7070	100.3116	100.9510	0
21/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5831.0500	6298.1500	5.8311	6.2982	4,490
21/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1647.8800	1475.5400	1.6479	1.4755	0
21/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9593.0400	10144.0200	9.5930	10.1440	0
21/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	798.6700	710.2100	0.7987	0.7102	4,490
21/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11578.5900	12154.8300	11.5786	12.1548	0
21/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	564.6300	501.4300	0.5646	0.5014	0
21/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12649.5900	13236.1500	12.6496	13.2362	0
21/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	471.3300	418.4500	0.4713	0.4185	4,490
21/04/2026	2037 On 04-February-27			Bond Future	8.8440	8.7433	97.9577	98.6093	0
21/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2309.5200	2583.8600	2.3095	2.5839	4,490
21/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	4958.2500	4581.0200	4.9583	4.5810	0
21/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5442.8900	5874.1900	5.4429	5.8742	0
21/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2501.7400	2281.4700	2.5017	2.2815	4,490
21/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6341.3100	6799.8300	6.3413	6.7998	0
21/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2173.7600	1980.7100	2.1738	1.9807	0
21/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7678.2500	8173.2600	7.6783	8.1733	0
21/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1710.4100	1553.8500	1.7104	1.5539	4,490
21/04/2026	2037 On 06-May-27			Bond Future	8.8928	8.7881	99.8038	100.4676	0
21/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2983.2100	3288.0400	2.9832	3.2880	0
21/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	4984.9300	4625.9300	4.9849	4.6259	0
21/04/2026	2038 On 07-May-26			Bond Future	161.4081	160.4483	161.4081	160.4483	3,588
21/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16878.1300	15918.3200	16.8781	15.9183	0
21/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2038 On 06-August-26			Bond Future	162.1758	161.1993	162.1758	161.1993	2,676
21/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	17455.7700	16479.2800	17.4558	16.4793	0
21/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2038 On 05-November-26			Bond Future	165.2046	164.2101	165.2046	164.2101	0
21/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18894.6400	17900.1100	18.8946	17.9001	0
21/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2038 On 04-February-27			Bond Future	166.1362	165.1217	166.1362	165.1217	0
21/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	12306.1600	11291.7000	12.3062	11.2917	0
21/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2038 On 06-May-27			Bond Future	169.3053	168.2714	169.3053	168.2714	0

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21/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	3205.2900	2171.4100	3.2053	2.1714	0
21/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2040 On 07-May-26		Call	Bond Future	3027.0200	3643.3600	3.0270	3.6434	0
21/04/2026	2040 On 07-May-26			Bond Future	8.9720	8.8821	102.7049	103.4117	33,990
21/04/2026	2040 On 07-May-26		Put	Bond Future	322.1000	231.6600	0.3221	0.2317	0
21/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	225.6300	394.6800	0.2256	0.3947	27,500
21/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	2788.4700	2250.7400	2.7885	2.2507	0
21/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	12309.5300	13016.2800	12.3095	13.0163	1,460
21/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.1300	0.1000	0.0001	0.0001	0
21/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14969.9000	15676.6800	14.9699	15.6767	0
21/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
21/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	18278.8200	18985.6000	18.2788	18.9856	0
21/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18570.2000	19276.9800	18.5702	19.2770	0
21/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
21/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	20342.8900	21049.6700	20.3429	21.0497	0
21/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	21401.2300	22108.0100	21.4012	22.1080	0
21/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
21/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	23083.5500	23790.3300	23.0836	23.7903	0
21/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2040 On 06-August-26			Bond Future	9.0303	8.9372	100.0539	100.7736	68,656
21/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20641.1500	21357.2300	20.6412	21.3572	0
21/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	21.1000	17.5000	0.0211	0.0175	0
21/04/2026	2040 On 05-November-26			Bond Future	9.0749	8.9787	101.8996	102.6328	1,566
21/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7684.7800	8248.3200	7.6848	8.2483	2,300
21/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1625.9500	1456.3400	1.6260	1.4563	0
21/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11945.2200	12589.4300	11.9452	12.5894	0
21/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	819.0200	730.0800	0.8190	0.7301	2,300
21/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	14164.6700	14833.3900	14.1647	14.8334	0
21/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	590.6000	526.1700	0.5906	0.5262	0
21/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	15345.6000	16024.6800	15.3456	16.0247	0
21/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	494.0000	439.9300	0.4940	0.4399	2,300
21/04/2026	2040 On 04-February-27			Bond Future	9.1189	9.0194	99.3254	100.0726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2918.7100	3250.5200	2.9187	3.2505	2,300
21/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5496.5400	5081.1600	5.4965	5.0812	0
21/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6748.9300	7258.5900	6.7489	7.2586	0
21/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2748.4200	2510.8900	2.7484	2.5109	2,300
21/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	8064.0700	8612.1200	8.0641	8.6121	0
21/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2255.1100	2055.9700	2.2551	2.0560	0
21/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	9306.0700	9884.7300	9.3061	9.8847	0
21/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	1870.7900	1702.2600	1.8708	1.7023	2,300
21/04/2026	2040 On 06-May-27			Bond Future	9.1704	9.0674	101.1972	101.9584	0
21/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3518.0100	3873.5900	3.5180	3.8736	0
21/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	5686.8000	5281.1800	5.6868	5.2812	0
21/04/2026	2043 On 07-May-26			Bond Future	125.7656	125.7679	125.7656	125.7679	0
21/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14065.6100	14067.8900	14.0656	14.0679	0
21/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2043 On 06-August-26			Bond Future	125.2261	125.2295	125.2261	125.2295	3,416
21/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14346.0700	14349.4900	14.3461	14.3495	0
21/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2043 On 05-November-26			Bond Future	127.5651	127.5687	127.5651	127.5687	0
21/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14725.0632	14728.7234	14.7251	14.7287	0
21/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0032	0.0034	0.0000	0.0000	0
21/04/2026	2043 On 04-February-27			Bond Future	127.1068	127.1094	127.1068	127.1094	0
21/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9488.3409	9491.0720	9.4883	9.4911	0
21/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	11.5309	11.6720	0.0115	0.0117	0
21/04/2026	2043 On 06-May-27			Bond Future	129.5311	129.5335	129.5311	129.5335	0
21/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	3026.6295	3030.4787	3.0266	3.0305	0
21/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	975.5795	976.9487	0.9756	0.9769	0
21/04/2026	2044 On 07-May-26		Call	Bond Future	1192.3500	1650.8600	1.1924	1.6509	0
21/04/2026	2044 On 07-May-26			Bond Future	9.0712	8.9762	99.6114	100.4289	114,483
21/04/2026	2044 On 07-May-26		Put	Bond Future	1580.9500	1221.9500	1.5810	1.2220	0
21/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	7494.5100	8306.4800	7.4945	8.3065	0
21/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	15.8400	10.3000	0.0158	0.0103	15,000
21/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19659.6500	20477.1600	19.6597	20.4772	0
21/04/2026	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
21/04/2026	2044 On 06-August-26			Bond Future	9.1256	9.0276	97.0297	97.8622	45,903
21/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2439.4800	2852.7400	2.4395	2.8527	0
21/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3508.3600	3089.1700	3.5084	3.0892	7,000
21/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3560.9900	4067.1400	3.5610	4.0671	0
21/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2519.1700	2192.8700	2.5192	2.1929	7,000
21/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	6357.1700	7005.2300	6.3572	7.0052	0
21/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1294.6500	1110.2600	1.2947	1.1103	14,500
21/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22718.5000	23547.5600	22.7185	23.5476	0
21/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	18.3700	14.9800	0.0184	0.0150	0
21/04/2026	2044 On 05-November-26			Bond Future	9.1675	9.0666	98.8196	99.6676	2,662
21/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	16378.0600	17163.7900	16.3781	17.1638	0
21/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	531.4500	469.2500	0.5315	0.4693	0
21/04/2026	2044 On 04-February-27			Bond Future	9.2087	9.1047	96.3121	97.1764	0
21/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9676.9900	10338.7000	9.6770	10.3387	0
21/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2133.7400	1931.2400	2.1337	1.9312	0
21/04/2026	2044 On 06-May-27			Bond Future	9.2563	9.1491	98.1272	99.0075	0
21/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4321.7700	4762.6600	4.3218	4.7627	0
21/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	5776.4700	5337.0000	5.7765	5.3370	0
21/04/2026	2046 On 07-May-26			Bond Future	143.2240	142.0637	143.2240	142.0637	10,691
21/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	18273.9600	17113.6800	18.2740	17.1137	0
21/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2046 On 06-August-26			Bond Future	145.8530	144.6717	145.8530	144.6717	8,222
21/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	23473.0300	22291.6700	23.4730	22.2917	0
21/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2046 On 05-November-26			Bond Future	146.2484	145.0458	146.2484	145.0458	0
21/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	20768.3900	19565.8300	20.7684	19.5658	0
21/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2046 On 04-February-27			Bond Future	149.0576	147.8320	149.0576	147.8320	0
21/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	17967.5800	16741.9700	17.9676	16.7420	0
21/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2046 On 06-May-27			Bond Future	149.5207	148.2705	149.5207	148.2705	0
21/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	530.7300	0.0000	0.5307	0.0000	0
21/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	0.0000	719.4700	0.0000	0.7195	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	2050 On 07-May-26			Bond Future	150.0464	149.7943	150.0464	149.7943	7,541
21/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	25976.4300	25724.3100	25.9764	25.7243	0
21/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2050 On 06-August-26			Bond Future	150.3562	150.0999	150.3562	150.0999	9,849
21/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	27086.1800	26829.8500	27.0862	26.8299	0
21/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2050 On 05-November-26			Bond Future	153.1643	152.9035	153.1643	152.9035	0
21/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	29324.3000	29063.5000	29.3243	29.0635	0
21/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2050 On 04-February-27			Bond Future	153.6106	153.3441	153.6106	153.3441	0
21/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	21220.6300	20954.1000	21.2206	20.9541	0
21/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	2050 On 06-May-27			Bond Future	156.5410	156.2690	156.5410	156.2690	0
21/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	6080.9700	5809.0200	6.0810	5.8090	0
21/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	AL37 On 07-May-26			Index Future	1272.9680	1277.2390	1272.9680	1,277.2390	0
21/04/2026	AL37 On 06-August-26			Index Future	1295.7630	1300.1120	1295.7630	1,300.1120	0
21/04/2026	AL37 On 05-November-26			Index Future	1319.9020	1324.3350	1319.9020	1,324.3350	0
21/04/2026	AL37 On 04-February-27			Index Future	1344.9490	1349.4670	1344.9490	1,349.4670	0
21/04/2026	AL37 On 06-May-27			Index Future	1370.3170	1374.9190	1370.3170	1,374.9190	0
21/04/2026	AL7T On 07-May-26			Index Future	1654.8560	1664.8530	1654.8560	1,664.8530	0
21/04/2026	AL7T On 06-August-26			Index Future	1684.4900	1694.6680	1684.4900	1,694.6680	0
21/04/2026	AL7T On 05-November-26			Index Future	1715.8710	1726.2420	1715.8710	1,726.2420	0
21/04/2026	AL7T On 04-February-27			Index Future	1748.4320	1759.0010	1748.4320	1,759.0010	0
21/04/2026	AL7T On 06-May-27			Index Future	1781.4100	1792.1770	1781.4100	1,792.1770	0
21/04/2026	ALBI On 07-May-26			Index Future	1399.9960	1408.2710	1399.9960	1,408.2710	65
21/04/2026	ALBI On 06-August-26			Index Future	1425.0660	1433.4920	1425.0660	1,433.4920	12
21/04/2026	ALBI On 05-November-26			Index Future	1451.6140	1460.2000	1451.6140	1,460.2000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	ALBI On 04-February-27			Index Future	1479.1610	1487.9100	1479.1610	1,487.9100	0
21/04/2026	ALBI On 06-May-27			Index Future	1507.0590	1515.9730	1507.0590	1,515.9730	0
21/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	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
21/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	ES33 On 07-May-26			Bond Future	8.8941	8.7989	93.7641	94.2470	0
21/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12883.5900	13366.4200	12.8836	13.3664	0
21/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES33 On 06-August-26			Bond Future	8.9632	8.8636	95.4853	95.9771	0
21/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13616.6700	14108.4500	13.6167	14.1085	0
21/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES33 On 05-November-26			Bond Future	9.0258	8.9214	93.4753	93.9765	0
21/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8146.9300	8648.0600	8.1469	8.6481	0
21/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES33 On 04-February-27			Bond Future	9.0907	8.9810	95.2711	95.7820	0
21/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2774.5200	3285.3900	2.7745	3.2854	0
21/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES33 On 06-May-27			Bond Future	9.1588	9.0436	93.2930	93.8135	0
21/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1632.3500	1111.8600	1.6324	1.1119	0
21/04/2026	ES42 On 07-May-26			Bond Future	9.3973	9.3074	93.0448	93.7441	0
21/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18403.3900	19102.6800	18.4034	19.1027	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES42 On 06-August-26			Bond Future	9.4579	9.3651	94.7527	95.4651	0
21/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20278.3800	20990.7400	20.2784	20.9907	0
21/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES42 On 05-November-26			Bond Future	9.5118	9.4160	92.2582	92.9840	0
21/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14293.3500	15019.1900	14.2934	15.0192	0
21/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES42 On 04-February-27			Bond Future	9.5648	9.4660	94.0307	94.7705	0
21/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5170.7900	5910.5900	5.1708	5.9106	0
21/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES42 On 06-May-27			Bond Future	9.6224	9.5203	91.5597	92.3136	0
21/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2182.6500	1428.7900	2.1827	1.4288	0
21/04/2026	GOVI On 07-May-26			GOVI	1373.8160	1382.1970	1373.8160	1,382.1970	304
21/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1968160.0000	2051970.0000	196.8160	205.1970	0
21/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	GOVI On 06-August-26			GOVI	1398.4170	1406.9510	1398.4170	1,406.9510	329
21/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2094170.0000	2179510.0000	209.4170	217.9510	0
21/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	GOVI On 05-November-26			GOVI	1424.4690	1433.1640	1424.4690	1,433.1640	0
21/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1474690.0000	1561640.0000	147.4690	156.1640	0
21/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	GOVI On 04-February-27			GOVI	1451.5000	1460.3620	1451.5000	1,460.3620	0
21/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	825000.0000	913620.0000	82.5000	91.3620	0
21/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	GOVI On 06-May-27			GOVI	1478.8770	1487.9050	1478.8770	1,487.9050	0
21/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	518770.0000	609050.0000	51.8770	60.9050	0
21/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/04/2026	I258 On 07-May-26			Bond Future	133.6311	133.6338	133.6311	133.6338	0
21/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19901.0900	19903.7900	19.9011	19.9038	0
21/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	I258 On 06-August-26			Bond Future	133.2359	133.2397	133.2359	133.2397	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20285.8900	20289.6600	20.2859	20.2897	0
21/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	I258 On 05-November-26			Bond Future	135.7246	135.7286	135.7246	135.7286	0
21/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20774.6285	20778.5890	20.7746	20.7786	0
21/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0085	0.0090	0.0000	0.0000	0
21/04/2026	I258 On 04-February-27			Bond Future	135.4230	135.4260	135.4230	135.4260	0
21/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16526.6673	16529.6793	16.5267	16.5297	0
21/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	3.6373	3.6993	0.0036	0.0037	0
21/04/2026	I258 On 06-May-27			Bond Future	138.0061	138.0088	138.0061	138.0088	0
21/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4622.0879	4627.1431	4.6221	4.6271	0
21/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1396.0379	1398.3831	1.3960	1.3984	0
21/04/2026	IGOV On 07-May-26			Index Future	447.1530	446.0520	447.1530	446.0520	264
21/04/2026	IGOV On 06-August-26			Index Future	455.2710	454.1510	455.2710	454.1510	0
21/04/2026	IGOV On 05-November-26			Index Future	463.8610	462.7200	463.8610	462.7200	0
21/04/2026	IGOV On 04-February-27			Index Future	472.7700	471.6080	472.7700	471.6080	0
21/04/2026	IGOV On 06-May-27			Index Future	481.7920	480.6070	481.7920	480.6070	0
21/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/04/2026	R033 On 07-May-26			Bond Future	8.2305	8.1502	110.2913	110.7319	310
21/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11003.1200	11443.6400	11.0031	11.4436	0
21/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
21/04/2026	R033 On 06-August-26			Bond Future	8.2798	8.1954	112.2883	112.7370	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
21/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10052.0300	10475.8300	10.0520	10.4758	0
21/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	218.0100	193.1400	0.2180	0.1931	0
21/04/2026	R033 On 05-November-26			Bond Future	8.3175	8.2286	109.3172	109.7743	0
21/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6186.9700	6543.6600	6.1870	6.5437	0
21/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1146.6700	1046.1900	1.1467	1.0462	0
21/04/2026	R033 On 04-February-27			Bond Future	8.3527	8.2590	111.3924	111.8583	0
21/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3936.6500	4220.8900	3.9367	4.2209	0
21/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2475.2100	2293.5000	2.4752	2.2935	0
21/04/2026	R033 On 06-May-27			Bond Future	8.3931	8.2941	108.4495	108.9242	0
21/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2155.5600	2356.0400	2.1556	2.3560	0
21/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4399.4900	4125.3400	4.3995	4.1253	0
21/04/2026	R035 On 07-May-26			Bond Future	8.4249	8.3246	104.4973	105.1257	55,198
21/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	416.3900	688.1100	0.4164	0.6881	1,000
21/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1262.5000	905.8500	1.2625	0.9059	0
21/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	461.6500	749.6400	0.4617	0.7496	0
21/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1181.7200	841.3400	1.1817	0.8413	16,000
21/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1245.8900	1711.1500	1.2459	1.7112	0
21/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	468.8800	305.7700	0.4689	0.3058	16,000
21/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2396.2500	2966.2300	2.3963	2.9662	1,000
21/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	150.1600	91.7700	0.1502	0.0918	0
21/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4707.8300	5329.8800	4.7078	5.3299	0
21/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	15.1900	8.8700	0.0152	0.0089	1,000
21/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	7233.3800	7861.3700	7.2334	7.8614	250
21/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	0.9600	0.5800	0.0010	0.0006	0
21/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7346.6600	7974.6900	7.3467	7.9747	200
21/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	0.8500	0.5100	0.0009	0.0005	0
21/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7629.1200	8257.2500	7.6291	8.2573	350
21/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	0.6100	0.3700	0.0006	0.0004	0
21/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	10014.9100	10643.2700	10.0149	10.6433	0
21/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	250
21/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	10123.9800	10752.3400	10.1240	10.7523	0
21/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	200
21/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10395.9000	11024.2600	10.3959	11.0243	0
21/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.0200	0.0100	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
21/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12691.5900	13319.9600	12.6916	13.3200	0
21/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
21/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12796.5200	13424.8900	12.7965	13.4249	0
21/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
21/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	13058.1500	13686.5200	13.0582	13.6865	0
21/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
21/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13837.0100	14465.3800	13.8370	14.4654	0
21/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R035 On 06-August-26			Bond Future	8.4718	8.3672	106.3893	107.0292	73,108
21/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	448.1500	576.8100	0.4482	0.5768	4,899
21/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5292.7500	4781.5100	5.2928	4.7815	0
21/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	671.7700	847.3400	0.6718	0.8473	0
21/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4233.0400	3768.7100	4.2330	3.7687	0
21/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	740.1400	928.9000	0.7401	0.9289	4,899
21/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	3983.6700	3532.5300	3.9837	3.5325	0
21/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1505.7600	1801.0900	1.5058	1.8011	1,000
21/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2620.8900	2276.3200	2.6209	2.2763	0
21/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1648.3600	1959.4500	1.6484	1.9595	0
21/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2455.1800	2126.3700	2.4552	2.1264	4,899
21/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2922.6200	3340.3800	2.9226	3.3404	350
21/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1484.3800	1262.2400	1.4844	1.2622	0
21/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3244.7800	3682.2800	3.2448	3.6823	1,000
21/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1329.4500	1127.0500	1.3295	1.1271	0
21/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4740.4800	5246.8000	4.7405	5.2468	200
21/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	829.8700	696.2900	0.8299	0.6963	0
21/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	5112.7100	5632.0800	5.1127	5.6321	0
21/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	740.1200	619.5900	0.7401	0.6196	350
21/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	5159.6700	5680.6000	5.1597	5.6806	250
21/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	729.5400	610.5700	0.7295	0.6106	0
21/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5973.0400	6517.7600	5.9730	6.5178	0
21/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	571.2600	476.0800	0.5713	0.4761	1,000
21/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	7157.1500	7728.0200	7.1572	7.7280	0
21/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	404.9100	335.8800	0.4049	0.3359	200
21/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7558.2600	8136.1900	7.5583	8.1362	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	361.3300	299.3600	0.3613	0.2994	350
21/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7608.6000	8187.3600	7.6086	8.1874	0
21/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	356.2700	295.1300	0.3563	0.2951	250
21/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9687.8300	10292.6800	9.6878	10.2927	0
21/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	200.0800	165.0300	0.2001	0.1650	200
21/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	10145.8500	10754.7200	10.1459	10.7547	0
21/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	176.6300	145.6000	0.1766	0.1456	250
21/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14344.1500	14977.0700	14.3442	14.9771	0
21/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	35.5700	28.5900	0.0356	0.0286	0
21/04/2026	R035 On 05-November-26			Bond Future	8.5119	8.4028	103.8497	104.5016	3
21/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1281.5200	1506.8000	1.2815	1.5068	600
21/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4572.9700	4146.3600	4.5730	4.1464	0
21/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2535.4700	2879.4200	2.5355	2.8794	0
21/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2785.0400	2477.1000	2.7850	2.4771	600
21/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3699.7200	4115.1900	3.6997	4.1152	200
21/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2003.3600	1766.9400	2.0034	1.7669	0
21/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4369.1600	4816.4800	4.3692	4.8165	0
21/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1688.9600	1484.3900	1.6890	1.4844	600
21/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5789.8600	6287.8700	5.7899	6.2879	0
21/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1235.1800	1081.3000	1.2352	1.0813	200
21/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	8055.5000	8610.0700	8.0555	8.6101	0
21/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	747.0800	649.7600	0.7471	0.6498	200
21/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	9135.4100	9708.7700	9.1354	9.7088	0
21/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	594.2000	515.6700	0.5942	0.5157	0
21/04/2026	R035 On 04-February-27			Bond Future	8.5511	8.4371	105.8209	106.4853	0
21/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1166.6500	1356.9800	1.1667	1.3570	3,000
21/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6264.5800	5790.5500	6.2646	5.7906	0
21/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2087.5100	2373.7100	2.0875	2.3737	3,000
21/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4151.8500	3773.6900	4.1519	3.7737	0
21/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4167.4600	4580.9600	4.1675	4.5810	0
21/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2450.9600	2200.1000	2.4510	2.2001	3,000
21/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4810.2500	5251.5500	4.8103	5.2516	0
21/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2134.2000	1911.1400	2.1342	1.9111	0
21/04/2026	R035 On 06-May-27			Bond Future	8.5899	8.4709	103.3117	103.9885	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2443.4000	2745.0900	2.4434	2.7451	0
21/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4391.5600	4016.4300	4.3916	4.0164	0
21/04/2026	R038 On 07-May-26			Bond Future	8.8165	8.7366	116.2017	116.8456	4,085
21/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	18352.4500	18996.3900	18.3525	18.9964	0
21/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R038 On 06-August-26			Bond Future	8.8727	8.7898	118.3057	118.9614	1,068
21/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19976.3600	20627.7700	19.9764	20.6278	0
21/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	27.6000	23.3200	0.0276	0.0233	0
21/04/2026	R038 On 05-November-26			Bond Future	8.9205	8.8344	115.0044	115.6724	0
21/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13498.1200	14097.9300	13.4981	14.0979	0
21/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	699.6700	631.4400	0.6997	0.6314	0
21/04/2026	R038 On 04-February-27			Bond Future	8.9670	8.8776	117.1876	117.8684	0
21/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7370.7000	7843.2300	7.3707	7.8432	0
21/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2708.4900	2500.2200	2.7085	2.5002	0
21/04/2026	R038 On 06-May-27			Bond Future	9.0174	8.9245	113.9126	114.6062	0
21/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3674.9900	3996.5900	3.6750	3.9966	0
21/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	5992.8600	5620.8400	5.9929	5.6208	0
21/04/2026	R053 On 07-May-26			Bond Future	8.9489	8.8488	128.3746	129.6265	24,366
21/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	27599.4100	28851.3500	27.5994	28.8514	0
21/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R053 On 06-August-26			Bond Future	8.9920	8.8891	130.6989	131.9738	68,906
21/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	766.6000	986.5400	0.7666	0.9865	530
21/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	12568.8500	11513.9500	12.5689	11.5140	0
21/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	2096.4100	2563.0000	2.0964	2.5630	0
21/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7069.2400	6260.9900	7.0692	6.2610	0
21/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4924.2200	5693.8900	4.9242	5.6939	530
21/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	3609.8600	3104.6900	3.6099	3.1047	530
21/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	8916.1600	9910.3700	8.9162	9.9104	0
21/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	1804.3200	1523.6900	1.8043	1.5237	530
21/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	31619.6800	32888.2800	31.6197	32.8883	0
21/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	32.0500	25.8100	0.0321	0.0258	0
21/04/2026	R053 On 05-November-26			Bond Future	9.0285	8.9227	127.2479	128.5466	0
21/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	23270.0900	24471.3700	23.2701	24.4714	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	797.9100	700.4900	0.7979	0.7005	0
21/04/2026	R053 On 04-February-27			Bond Future	9.0637	8.9549	129.6636	130.9870	0
21/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13569.9000	14575.6000	13.5699	14.5756	0
21/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3179.5800	2861.8400	3.1796	2.8618	0
21/04/2026	R053 On 06-May-27			Bond Future	9.1008	8.9890	126.2457	127.5939	0
21/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	6269.0600	6947.1600	6.2691	6.9472	0
21/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	8461.8000	7791.6900	8.4618	7.7917	0
21/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
21/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	33.0200	34.0300	0.0330	0.0340	0
21/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	33.0200	34.0300	0.0330	0.0340	0
21/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
21/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	58.2300	58.5000	0.0582	0.0585	0
21/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	58.2300	58.5000	0.0582	0.0585	0
21/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
21/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39.2300	39.3300	0.0392	0.0393	0
21/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39.2300	39.3300	0.0392	0.0393	0
21/04/2026	R202 On 07-May-26			Bond Future	299.7699	300.4604	299.7699	300.4604	772
21/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	22219.9100	22910.4200	22.2199	22.9104	0
21/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R202 On 06-August-26			Bond Future	299.8689	300.5728	299.8689	300.5728	565
21/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	21008.9300	21712.7600	21.0089	21.7128	0
21/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R202 On 05-November-26			Bond Future	305.4691	306.1866	305.4691	306.1866	0
21/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	25009.0500	25726.5700	25.0091	25.7266	0
21/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R202 On 04-February-27			Bond Future	305.8217	306.5517	305.8217	306.5517	0
21/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	11091.6600	11821.6500	11.0917	11.8217	0
21/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R202 On 06-May-27			Bond Future	311.6555	312.3991	311.6555	312.3991	0
21/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	4665.5300	5409.0600	4.6655	5.4091	0
21/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R209 On 07-May-26			Bond Future	8.5900	8.4948	85.3266	85.8910	16,405
21/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	13156.7400	13721.1800	13.1567	13.7212	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R209 On 06-August-26			Bond Future	8.6378	8.5391	86.8715	87.4463	36,933
21/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	14232.9900	14802.7300	14.2330	14.8027	0
21/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	27.9800	22.8900	0.0280	0.0229	0
21/04/2026	R209 On 05-November-26			Bond Future	8.6771	8.5748	85.3223	85.9079	0
21/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9303.2900	9822.0800	9.3033	9.8221	0
21/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	568.0700	501.2800	0.5681	0.5013	0
21/04/2026	R209 On 04-February-27			Bond Future	8.7149	8.6087	86.9419	87.5387	0
21/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1438.6000	1640.2800	1.4386	1.6403	3,237
21/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5380.4300	4985.3600	5.3804	4.9854	0
21/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3927.9700	4291.1300	3.9280	4.2911	0
21/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2571.2900	2337.7000	2.5713	2.3377	3,237
21/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5123.7500	5531.1800	5.1238	5.5312	0
21/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2036.8600	1847.5400	2.0369	1.8475	0
21/04/2026	R209 On 06-May-27			Bond Future	8.7562	8.6459	85.4293	86.0373	0
21/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2078.1300	2324.6000	2.0781	2.3246	4,620
21/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4912.9100	4551.4300	4.9129	4.5514	0
21/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2419.5500	2691.9900	2.4196	2.6920	0
21/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4345.6500	4010.1400	4.3457	4.0101	0
21/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5315.1900	5722.7600	5.3152	5.7228	0
21/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2292.6700	2092.2900	2.2927	2.0923	4,620
21/04/2026	R210 On 07-May-26			Bond Future	261.6863	261.7198	261.6863	261.7198	945
21/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6286.3200	6319.7700	6.2863	6.3198	0
21/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R210 On 06-August-26			Bond Future	266.4899	266.5243	266.4899	266.5243	148
21/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6649.9000	6684.3100	6.6499	6.6843	0
21/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R210 On 05-November-26			Bond Future	267.9368	267.9732	267.9368	267.9732	0
21/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14606.8000	14643.1500	14.6068	14.6432	0
21/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R210 On 04-February-27			Bond Future	273.0835	273.1207	273.0835	273.1207	0
21/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7053.5400	7090.7400	7.0535	7.0907	0
21/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R210 On 06-May-27			Bond Future	274.6847	274.7207	274.6847	274.7207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3554.7400	3590.6600	3.5547	3.5907	0
21/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R213 On 07-May-26			Bond Future	7.9696	7.8789	97.5659	97.9143	81,193
21/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6721.1400	7069.5100	6.7211	7.0695	0
21/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
21/04/2026	R213 On 06-August-26			Bond Future	8.0127	7.9161	99.3324	99.6872	19,732
21/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6024.2000	6361.0300	6.0242	6.3610	0
21/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	107.9100	89.9400	0.1079	0.0899	0
21/04/2026	R213 On 05-November-26			Bond Future	8.0461	7.9430	97.6136	97.9752	0
21/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3167.4500	3437.7700	3.1675	3.4378	0
21/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	743.1800	651.9500	0.7432	0.6520	0
21/04/2026	R213 On 04-February-27			Bond Future	8.0768	7.9662	99.4665	99.8349	0
21/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1833.6100	2037.3300	1.8336	2.0373	0
21/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1624.0100	1459.2600	1.6240	1.4593	0
21/04/2026	R213 On 06-May-27			Bond Future	8.1074	7.9885	97.7891	98.1645	0
21/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1001.8400	1142.4700	1.0018	1.1425	0
21/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2744.9700	2510.2300	2.7450	2.5102	0
21/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1885.1100	2087.1000	1.8851	2.0871	2,830
21/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1813.9900	1640.6100	1.8140	1.6406	0
21/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4338.8100	4627.8300	4.3388	4.6278	0
21/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	820.2500	733.9000	0.8203	0.7339	2,830
21/04/2026	R214 On 07-May-26			Bond Future	8.9950	8.9050	81.0762	81.7023	21,445
21/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	15132.7800	15758.8700	15.1328	15.7589	0
21/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R214 On 06-August-26			Bond Future	9.0439	8.9512	82.5442	83.1817	19,339
21/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16951.6800	17583.7900	16.9517	17.5838	0
21/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	33.3100	27.8800	0.0333	0.0279	0
21/04/2026	R214 On 05-November-26			Bond Future	9.0878	8.9922	80.7694	81.4189	0
21/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11996.6400	12584.1000	11.9966	12.5841	0
21/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	578.3400	516.3200	0.5783	0.5163	0
21/04/2026	R214 On 04-February-27			Bond Future	9.1313	9.0328	82.3026	82.9644	0
21/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	7011.5900	7492.1700	7.0116	7.4922	0
21/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2100.5000	1919.2100	2.1005	1.9192	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	R214 On 06-May-27			Bond Future	9.1742	9.0727	80.5553	81.2296	0
21/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3126.4400	3442.1800	3.1264	3.4422	0
21/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5101.7000	4743.1700	5.1017	4.7432	0
21/04/2026	R248 On 07-May-26			Bond Future	9.0243	8.9343	99.1168	99.9569	134,467
21/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	14.0100	35.9300	0.0140	0.0359	1,620
21/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7112.6600	6294.4900	7.1127	6.2945	0
21/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	255.6200	452.1600	0.2556	0.4522	1,620
21/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	3337.2600	2693.7100	3.3373	2.6937	0
21/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	2119.8600	2757.3600	2.1199	2.7574	0
21/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	693.1600	490.5700	0.6932	0.4906	0
21/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	2182.3900	2826.9900	2.1824	2.8270	0
21/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	665.1900	469.7000	0.6652	0.4697	0
21/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	20636.4800	21476.5700	20.6365	21.4766	0
21/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R248 On 06-August-26			Bond Future	9.0696	8.9770	100.9114	101.7668	215,764
21/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2854.6900	3301.4100	2.8547	3.3014	0
21/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	3496.3800	3087.6600	3.4964	3.0877	1,762
21/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8882.0000	9608.6000	8.8820	9.6086	0
21/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	909.9800	781.1400	0.9100	0.7811	1,762
21/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	24084.4400	24936.0200	24.0844	24.9360	0
21/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	22.2500	18.3900	0.0223	0.0184	0
21/04/2026	R248 On 05-November-26			Bond Future	9.1099	9.0147	98.3341	99.2055	0
21/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17699.3300	18506.5700	17.6993	18.5066	0
21/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	589.9900	525.8000	0.5900	0.5258	0
21/04/2026	R248 On 04-February-27			Bond Future	9.1499	9.0519	100.2007	101.0888	0
21/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	10354.7100	11034.7300	10.3547	11.0347	0
21/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2294.2200	2086.1300	2.2942	2.0861	0
21/04/2026	R248 On 06-May-27			Bond Future	9.1889	9.0882	97.6488	98.5536	0
21/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4798.0800	5261.2400	4.7981	5.2612	0
21/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6048.9700	5607.3800	6.0490	5.6074	0
21/04/2026	R2R9 On 07-May-26			Bond Future	8.9416	8.8517	108.1709	108.8884	0
21/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97321.2400	98038.6500	97.3212	98.0387	0
21/04/2026	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
21/04/2026	R2R9 On 06-August-26			Bond Future	8.9987	8.9055	110.1295	110.8601	0
21/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97010.0200	97740.5600	97.0100	97.7406	0
21/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R2R9 On 05-November-26			Bond Future	9.0477	8.9512	107.1816	107.9258	0
21/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96211.5300	96955.7500	96.2115	96.9558	0
21/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R2R9 On 04-February-27			Bond Future	9.0957	8.9957	109.2162	109.9747	0
21/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6491.2100	7121.7100	6.4912	7.1217	0
21/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	727.5100	599.5400	0.7275	0.5995	0
21/04/2026	R2R9 On 06-May-27			Bond Future	9.1473	9.0436	106.2954	107.0681	0
21/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2022.6200	2344.4700	2.0226	2.3445	0
21/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4412.6900	3961.8600	4.4127	3.9619	0
21/04/2026	R4R2 On 07-May-26			Bond Future	9.0864	8.9965	109.7858	110.5865	7,195
21/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98696.7300	99497.3700	98.6967	99.4974	0
21/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R4R2 On 06-August-26			Bond Future	9.1427	9.0497	111.7735	112.5890	10,151
21/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98356.2700	99171.6900	98.3563	99.1717	0
21/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R4R2 On 05-November-26			Bond Future	9.1914	9.0954	108.7299	109.5605	0
21/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97507.3200	98337.9400	97.5073	98.3379	0
21/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/04/2026	R4R2 On 04-February-27			Bond Future	9.2391	9.1400	110.7940	111.6405	0
21/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7891.7500	8613.3400	7.8918	8.6133	0
21/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	706.1100	581.2600	0.7061	0.5813	0
21/04/2026	R4R2 On 06-May-27			Bond Future	9.2900	9.1876	107.7768	108.6391	0
21/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2412.2600	2782.7900	2.4123	2.7828	0
21/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4879.8100	4388.0300	4.8798	4.3880	0
21/04/2026	RR87 On 07-May-26			Bond Future	7.1556	7.1342	102.8293	102.8414	0
21/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.4179	0.7479	0.0004	0.0007	0
21/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	195.8079	184.0379	0.1958	0.1840	0
21/04/2026	RR87 On 06-August-26			Bond Future	7.0340	6.9972	100.9515	100.9645	0
21/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	5.2670	6.6192	0.0053	0.0066	0
21/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	183.6870	172.0292	0.1837	0.1720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	RR87 On 05-November-26			Bond Future	5.9451	5.8278	102.8134	102.8269	0
21/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1.6949	2.9548	0.0017	0.0030	0
21/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	79.2049	66.9948	0.0792	0.0670	0
21/04/2026	RR88 On 07-May-26			Bond Future	7.4623	7.4216	105.4293	105.4908	0
21/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0015	0.0079	0.0000	0.0000	0
21/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	944.6115	883.1179	0.9446	0.8831	0
21/04/2026	RR88 On 06-August-26			Bond Future	7.5051	7.4561	104.4865	104.5452	0
21/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	10.8851	14.4908	0.0109	0.0145	0
21/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	871.1751	816.1108	0.8712	0.8161	0
21/04/2026	RR88 On 05-November-26			Bond Future	7.4893	7.4285	105.7804	105.8438	0
21/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	23.0874	29.3129	0.0231	0.0293	0
21/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	839.6274	782.4529	0.8396	0.7825	0
21/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0