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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
22/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	2029 On 07-May-26			Bond Future	147.0629	146.9768	147.0629	146.9768	3,348
22/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5242.9100	5156.8400	5.2429	5.1568	0
22/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2029 On 06-August-26			Bond Future	149.7617	149.6748	149.7617	149.6748	5,396
22/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5661.6700	5574.8000	5.6617	5.5748	0
22/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2029 On 05-November-26			Bond Future	151.0722	150.9881	151.0722	150.9881	0
22/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3512.2200	3428.0700	3.5122	3.4281	0
22/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2029 On 04-February-27			Bond Future	153.9737	153.8883	153.9737	153.8883	0
22/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4253.6700	4168.3000	4.2537	4.1683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2029 On 06-May-27			Bond Future	155.3940	155.3093	155.3940	155.3093	0
22/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2074.0200	1989.3100	2.0740	1.9893	0
22/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2030 On 07-May-26			Bond Future	7.9153	7.7964	102.4813	102.8599	71,662
22/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.9900	4.9500	0.0010	0.0050	1,000
22/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2272.9000	1898.2900	2.2729	1.8983	0
22/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	126.1700	254.0700	0.1262	0.2541	1,000
22/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	781.1000	530.4300	0.7811	0.5304	0
22/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	388.7100	622.0000	0.3887	0.6220	0
22/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	373.8400	228.5600	0.3738	0.2286	1,000
22/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4553.8400	4932.3800	4.5538	4.9324	0
22/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0600	0.0300	0.0001	0.0000	0
22/04/2026	2030 On 06-August-26			Bond Future	7.9763	7.8470	100.3268	100.7128	137,128
22/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	155.0000	221.5100	0.1550	0.2215	1,000
22/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2470.8200	2151.3200	2.4708	2.1513	0
22/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	579.7400	739.1000	0.5797	0.7391	1,000
22/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1377.0800	1150.4300	1.3771	1.1504	0
22/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1119.8200	1346.4500	1.1198	1.3465	0
22/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	870.7000	711.3200	0.8707	0.7113	1,000
22/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3794.0300	4143.3000	3.7940	4.1433	0
22/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	170.9400	134.2000	0.1709	0.1342	0
22/04/2026	2030 On 05-November-26			Bond Future	8.0077	7.8670	102.1765	102.5705	301
22/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1926.6300	2186.9700	1.9266	2.1870	0
22/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	865.4900	731.8300	0.8655	0.7318	0
22/04/2026	2030 On 04-February-27			Bond Future	8.0335	7.8793	100.1082	100.5099	0
22/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1035.4500	1223.6400	1.0355	1.2236	0
22/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1592.2400	1378.6800	1.5922	1.3787	0
22/04/2026	2030 On 06-May-27			Bond Future	8.0812	7.9113	101.9953	102.4043	0
22/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	510.2500	631.6200	0.5103	0.6316	0
22/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2482.1400	2194.4800	2.4821	2.1945	0
22/04/2026	2031 On 07-May-26			Bond Future	115.6581	115.3989	115.6581	115.3989	1,878
22/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1818.0900	1558.9100	1.8181	1.5589	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2031 On 06-August-26			Bond Future	115.3561	115.0994	115.3561	115.0994	1,727
22/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1552.6400	1304.8400	1.5526	1.3048	0
22/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	6.5000	15.4400	0.0065	0.0154	0
22/04/2026	2031 On 05-November-26			Bond Future	117.5098	117.2491	117.5098	117.2491	0
22/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6019.7800	5759.1400	6.0198	5.7591	0
22/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2031 On 04-February-27			Bond Future	117.2930	117.0322	117.2930	117.0322	0
22/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1217.7100	1009.0500	1.2177	1.0091	0
22/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	104.6800	156.8700	0.1047	0.1569	0
22/04/2026	2031 On 06-May-27			Bond Future	119.5306	119.2643	119.5306	119.2643	0
22/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2667.7100	2407.0300	2.6677	2.4070	0
22/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	7.0900	12.6900	0.0071	0.0127	0
22/04/2026	2032 On 07-May-26		Call	Bond Future	1231.3400	1671.5200	1.2313	1.6715	0
22/04/2026	2032 On 07-May-26			Bond Future	8.2440	8.1253	100.9597	101.5065	64,965
22/04/2026	2032 On 07-May-26		Put	Bond Future	271.6600	165.0100	0.2717	0.1650	0
22/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8256.1800	8803.0100	8.2562	8.8030	0
22/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2032 On 06-August-26			Bond Future	8.2990	8.1735	102.7871	103.3444	121,653
22/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7784.7500	8317.6400	7.7848	8.3176	0
22/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	115.0700	90.6700	0.1151	0.0907	0
22/04/2026	2032 On 05-November-26			Bond Future	8.3419	8.2090	100.5222	101.0906	0
22/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4296.4600	4732.1600	4.2965	4.7322	0
22/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	884.8600	752.1000	0.8849	0.7521	0
22/04/2026	2032 On 04-February-27			Bond Future	8.3827	8.2416	102.4301	103.0096	0
22/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2468.9500	2796.8100	2.4690	2.7968	0
22/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2071.5000	1819.8300	2.0715	1.8198	0
22/04/2026	2032 On 06-May-27			Bond Future	8.4298	8.2800	100.2012	100.7913	0
22/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1224.7100	1439.2000	1.2247	1.4392	0
22/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3734.2500	3358.6300	3.7343	3.3586	0
22/04/2026	2033 On 07-May-26			Bond Future	144.3234	144.4264	144.3234	144.4264	8,182
22/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	9163.4300	9266.3500	9.1634	9.2664	0
22/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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22/04/2026	2033 On 06-August-26			Bond Future	146.9719	147.0775	146.9719	147.0775	5,586
22/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12721.8600	12827.5100	12.7219	12.8275	0
22/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2033 On 05-November-26			Bond Future	148.1278	148.2405	148.1278	148.2405	0
22/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10867.8100	10980.5000	10.8678	10.9805	0
22/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2033 On 04-February-27			Bond Future	150.9727	151.0880	150.9727	151.0880	0
22/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	8262.7100	8378.0000	8.2627	8.3780	0
22/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2033 On 06-May-27			Bond Future	152.2310	152.3508	152.2310	152.3508	0
22/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	1021.0300	1140.8100	1.0210	1.1408	0
22/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2037 On 07-May-26			Bond Future	8.8147	8.7067	100.1947	100.9273	156,247
22/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1636.2200	2218.9700	1.6362	2.2190	1,500
22/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	396.3600	246.4700	0.3964	0.2465	0
22/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4450.0300	5169.1000	4.4500	5.1691	1,500
22/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	31.3000	17.7300	0.0313	0.0177	0
22/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7942.7000	8674.9300	7.9427	8.6749	0
22/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	0.9700	0.5600	0.0010	0.0006	1,500
22/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13090.7400	13823.3800	13.0907	13.8234	142
22/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15112.7800	15845.4200	15.1128	15.8454	0
22/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20647.0200	21379.6600	20.6470	21.3797	0
22/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
22/04/2026	2037 On 06-August-26			Bond Future	8.8751	8.7628	97.7482	98.4947	128,355
22/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7682.2000	8343.1900	7.6822	8.3432	2,541
22/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	486.7200	401.2600	0.4867	0.4013	0
22/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	11326.2200	12037.5400	11.3262	12.0375	0
22/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	193.1500	158.0200	0.1932	0.1580	2,541
22/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	14486.6600	15219.4000	14.4867	15.2194	0
22/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	70.8900	57.1800	0.0709	0.0572	2,541
22/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16590.1500	17330.6100	16.5902	17.3306	0
22/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	28.8700	22.8800	0.0289	0.0229	0

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22/04/2026	2037 On 05-November-26			Bond Future	8.9205	8.8040	99.5505	100.3116	0
22/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5297.4600	5831.0500	5.2975	5.8311	4,490
22/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1875.3600	1647.8800	1.8754	1.6479	0
22/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8950.9100	9593.0400	8.9509	9.5930	0
22/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	917.6100	798.6700	0.9176	0.7987	4,490
22/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10903.0400	11578.5900	10.9030	11.5786	0
22/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	650.1500	564.6300	0.6502	0.5646	0
22/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11960.2800	12649.5900	11.9603	12.6496	0
22/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	543.0900	471.3300	0.5431	0.4713	4,490
22/04/2026	2037 On 04-February-27			Bond Future	8.9651	8.8440	97.1818	97.9577	0
22/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2009.1000	2309.5200	2.0091	2.3095	4,490
22/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5433.7100	4958.2500	5.4337	4.9583	0
22/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4951.7300	5442.8900	4.9517	5.4429	0
22/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2786.4600	2501.7400	2.7865	2.5017	4,490
22/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5815.8600	6341.3100	5.8159	6.3413	0
22/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2424.1900	2173.7600	2.4242	2.1738	0
22/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7106.7700	7678.2500	7.1068	7.6783	0
22/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1914.8100	1710.4100	1.9148	1.7104	4,490
22/04/2026	2037 On 06-May-27			Bond Future	9.0186	8.8928	99.0137	99.8038	0
22/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2644.8800	2983.2100	2.6449	2.9832	0
22/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5436.7400	4984.9300	5.4367	4.9849	0
22/04/2026	2038 On 07-May-26			Bond Future	161.2361	161.4081	161.2361	161.4081	3,588
22/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16706.0900	16878.1300	16.7061	16.8781	0
22/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2038 On 06-August-26			Bond Future	161.9938	162.1758	161.9938	162.1758	2,676
22/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	17273.7700	17455.7700	17.2738	17.4558	0
22/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2038 On 05-November-26			Bond Future	165.0179	165.2046	165.0179	165.2046	0
22/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18707.8800	18894.6400	18.7079	18.8946	0
22/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2038 On 04-February-27			Bond Future	165.9414	166.1362	165.9414	166.1362	0
22/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	12111.3700	12306.1600	12.1114	12.3062	0
22/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2038 On 06-May-27			Bond Future	169.1074	169.3053	169.1074	169.3053	0

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22/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	3007.4000	3205.2900	3.0074	3.2053	0
22/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2040 On 07-May-26		Call	Bond Future	2344.9900	3027.0200	2.3450	3.0270	0
22/04/2026	2040 On 07-May-26			Bond Future	9.0799	8.9720	101.8666	102.7049	33,617
22/04/2026	2040 On 07-May-26		Put	Bond Future	478.4300	322.1000	0.4784	0.3221	0
22/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	103.0000	225.6300	0.1030	0.2256	27,500
22/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3504.2000	2788.4700	3.5042	2.7885	0
22/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11471.2500	12309.5300	11.4713	12.3095	1,460
22/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.2100	0.1300	0.0002	0.0001	0
22/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14131.5500	14969.9000	14.1316	14.9699	0
22/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
22/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17440.4600	18278.8200	17.4405	18.2788	0
22/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	17731.8400	18570.2000	17.7318	18.5702	0
22/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
22/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19504.5300	20342.8900	19.5045	20.3429	0
22/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20562.8700	21401.2300	20.5629	21.4012	0
22/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
22/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	22245.1900	23083.5500	22.2452	23.0836	0
22/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2040 On 06-August-26			Bond Future	9.1421	9.0303	99.1997	100.0539	67,946
22/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	19792.3700	20641.1500	19.7924	20.6412	0
22/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	26.5400	21.1000	0.0265	0.0211	0
22/04/2026	2040 On 05-November-26			Bond Future	9.1905	9.0749	101.0288	101.8996	1,566
22/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7038.2200	7684.7800	7.0382	7.6848	2,300
22/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1850.1900	1625.9500	1.8502	1.6260	0
22/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11193.8500	11945.2200	11.1939	11.9452	0
22/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	938.4500	819.0200	0.9385	0.8190	2,300
22/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13380.8500	14164.6700	13.3809	14.1647	0
22/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	677.5800	590.6000	0.6776	0.5906	0
22/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14547.9900	15345.6000	14.5480	15.3456	0
22/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	567.1900	494.0000	0.5672	0.4940	2,300
22/04/2026	2040 On 04-February-27			Bond Future	9.2384	9.1189	98.4378	99.3254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2554.2500	2918.7100	2.5543	2.9187	2,300
22/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6019.6900	5496.5400	6.0197	5.4965	0
22/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6167.7600	6748.9300	6.1678	6.7489	0
22/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3054.8600	2748.4200	3.0549	2.7484	2,300
22/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7434.7500	8064.0700	7.4348	8.0641	0
22/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2513.4000	2255.1100	2.5134	2.2551	0
22/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8638.0500	9306.0700	8.6381	9.3061	0
22/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2090.3800	1870.7900	2.0904	1.8708	2,300
22/04/2026	2040 On 06-May-27			Bond Future	9.2940	9.1704	100.2932	101.1972	0
22/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3123.5500	3518.0100	3.1236	3.5180	0
22/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6196.3800	5686.8000	6.1964	5.6868	0
22/04/2026	2043 On 07-May-26			Bond Future	125.9002	125.7656	125.9002	125.7656	0
22/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14200.1700	14065.6100	14.2002	14.0656	0
22/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2043 On 06-August-26			Bond Future	125.3546	125.2261	125.3546	125.2261	3,416
22/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14474.6000	14346.0700	14.4746	14.3461	0
22/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2043 On 05-November-26			Bond Future	127.6950	127.5651	127.6950	127.5651	0
22/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14855.0326	14725.0632	14.8550	14.7251	0
22/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0026	0.0032	0.0000	0.0000	0
22/04/2026	2043 On 04-February-27			Bond Future	127.2337	127.1068	127.2337	127.1068	0
22/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9614.0903	9488.3409	9.6141	9.4883	0
22/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	10.3703	11.5309	0.0104	0.0115	0
22/04/2026	2043 On 06-May-27			Bond Future	129.6609	129.5311	129.6609	129.5311	0
22/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	3113.4005	3026.6295	3.1134	3.0266	0
22/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	932.5305	975.5795	0.9325	0.9756	0
22/04/2026	2044 On 07-May-26		Call	Bond Future	791.0700	1192.3500	0.7911	1.1924	0
22/04/2026	2044 On 07-May-26			Bond Future	9.1742	9.0712	98.7365	99.6114	113,108
22/04/2026	2044 On 07-May-26		Put	Bond Future	2054.5900	1580.9500	2.0546	1.5810	0
22/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6629.3400	7494.5100	6.6293	7.4945	0
22/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	25.5900	15.8400	0.0256	0.0158	15,000
22/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	18784.7300	19659.6500	18.7847	19.6597	0
22/04/2026	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
22/04/2026	2044 On 06-August-26			Bond Future	9.2319	9.1256	96.1383	97.0297	45,989
22/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2039.9700	2439.4800	2.0400	2.4395	0
22/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4000.2400	3508.3600	4.0002	3.5084	7,000
22/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3059.3600	3560.9900	3.0594	3.5610	0
22/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2908.9300	2519.1700	2.9089	2.5192	7,000
22/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5692.1500	6357.1700	5.6922	6.3572	0
22/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1521.0200	1294.6500	1.5210	1.2947	14,500
22/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	21831.6500	22718.5000	21.8317	22.7185	0
22/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	22.9100	18.3700	0.0229	0.0184	0
22/04/2026	2044 On 05-November-26			Bond Future	9.2771	9.1675	97.9109	98.8196	2,662
22/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15544.9000	16378.0600	15.5449	16.3781	0
22/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	606.9700	531.4500	0.6070	0.5315	0
22/04/2026	2044 On 04-February-27			Bond Future	9.3217	9.2087	95.3860	96.3121	0
22/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8988.0200	9676.9900	8.9880	9.6770	0
22/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2370.9000	2133.7400	2.3709	2.1337	0
22/04/2026	2044 On 06-May-27			Bond Future	9.3728	9.2563	97.1839	98.1272	0
22/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3877.4500	4321.7700	3.8775	4.3218	0
22/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6275.4400	5776.4700	6.2754	5.7765	0
22/04/2026	2046 On 07-May-26			Bond Future	143.5320	143.2240	143.5320	143.2240	10,691
22/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	18582.0200	18273.9600	18.5820	18.2740	0
22/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2046 On 06-August-26			Bond Future	146.1660	145.8530	146.1660	145.8530	8,222
22/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	23786.0400	23473.0300	23.7860	23.4730	0
22/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2046 On 05-November-26			Bond Future	146.5611	146.2484	146.5611	146.2484	0
22/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	21081.0700	20768.3900	21.0811	20.7684	0
22/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2046 On 04-February-27			Bond Future	149.3761	149.0576	149.3761	149.0576	0
22/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	18286.1000	17967.5800	18.2861	17.9676	0
22/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2046 On 06-May-27			Bond Future	149.8413	149.5207	149.8413	149.5207	0
22/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	851.3000	530.7300	0.8513	0.5307	0
22/04/2026	2046 On 06-May-27	148.99	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
22/04/2026	2050 On 07-May-26			Bond Future	150.0340	150.0464	150.0340	150.0464	7,541
22/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	25963.9500	25976.4300	25.9640	25.9764	0
22/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2050 On 06-August-26			Bond Future	150.3357	150.3562	150.3357	150.3562	9,849
22/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	27065.6800	27086.1800	27.0657	27.0862	0
22/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2050 On 05-November-26			Bond Future	153.1422	153.1643	153.1422	153.1643	0
22/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	29302.2000	29324.3000	29.3022	29.3243	0
22/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2050 On 04-February-27			Bond Future	153.5833	153.6106	153.5833	153.6106	0
22/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	21193.3400	21220.6300	21.1933	21.2206	0
22/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	2050 On 06-May-27			Bond Future	156.5136	156.5410	156.5136	156.5410	0
22/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	6053.6400	6080.9700	6.0536	6.0810	0
22/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	AL37 On 07-May-26			Index Future	1266.8970	1272.9680	1266.8970	1,272.9680	0
22/04/2026	AL37 On 06-August-26			Index Future	1289.5820	1295.7630	1289.5820	1,295.7630	0
22/04/2026	AL37 On 05-November-26			Index Future	1313.6030	1319.9020	1313.6030	1,319.9020	0
22/04/2026	AL37 On 04-February-27			Index Future	1338.5300	1344.9490	1338.5300	1,344.9490	0
22/04/2026	AL37 On 06-May-27			Index Future	1363.7770	1370.3170	1363.7770	1,370.3170	0
22/04/2026	AL7T On 07-May-26			Index Future	1642.9460	1654.8560	1642.9460	1,654.8560	0
22/04/2026	AL7T On 06-August-26			Index Future	1672.3640	1684.4900	1672.3640	1,684.4900	0
22/04/2026	AL7T On 05-November-26			Index Future	1703.5160	1715.8710	1703.5160	1,715.8710	0
22/04/2026	AL7T On 04-February-27			Index Future	1735.8420	1748.4320	1735.8420	1,748.4320	0
22/04/2026	AL7T On 06-May-27			Index Future	1768.5830	1781.4100	1768.5830	1,781.4100	0
22/04/2026	ALBI On 07-May-26			Index Future	1390.0400	1399.9960	1390.0400	1,399.9960	65
22/04/2026	ALBI On 06-August-26			Index Future	1414.9300	1425.0660	1414.9300	1,425.0660	12
22/04/2026	ALBI On 05-November-26			Index Future	1441.2860	1451.6140	1441.2860	1,451.6140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	ALBI On 04-February-27			Index Future	1468.6360	1479.1610	1468.6360	1,479.1610	0
22/04/2026	ALBI On 06-May-27			Index Future	1496.3370	1507.0590	1496.3370	1,507.0590	0
22/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	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
22/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	ES33 On 07-May-26			Bond Future	9.0067	8.8941	93.1963	93.7641	0
22/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12315.7700	12883.5900	12.3158	12.8836	0
22/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES33 On 06-August-26			Bond Future	9.0813	8.9632	94.9065	95.4853	0
22/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13037.8900	13616.6700	13.0379	13.6167	0
22/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES33 On 05-November-26			Bond Future	9.1498	9.0258	92.8850	93.4753	0
22/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7556.6100	8146.9300	7.5566	8.1469	0
22/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES33 On 04-February-27			Bond Future	9.2210	9.0907	94.6692	95.2711	0
22/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2172.6100	2774.5200	2.1726	2.7745	0
22/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES33 On 06-May-27			Bond Future	9.2956	9.1588	92.6799	93.2930	0
22/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2245.4200	1632.3500	2.2454	1.6324	0
22/04/2026	ES42 On 07-May-26			Bond Future	9.5000	9.3973	92.2546	93.0448	0
22/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17613.2000	18403.3900	17.6132	18.4034	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES42 On 06-August-26			Bond Future	9.5641	9.4579	93.9476	94.7527	0
22/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19473.2300	20278.3800	19.4732	20.2784	0
22/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES42 On 05-November-26			Bond Future	9.6215	9.5118	91.4372	92.2582	0
22/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13472.4300	14293.3500	13.4724	14.2934	0
22/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES42 On 04-February-27			Bond Future	9.6781	9.5648	93.1938	94.0307	0
22/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4333.8800	5170.7900	4.3339	5.1708	0
22/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES42 On 06-May-27			Bond Future	9.7394	9.6224	90.7071	91.5597	0
22/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3035.2100	2182.6500	3.0352	2.1827	0
22/04/2026	GOVI On 07-May-26			GOVI	1363.8290	1373.8160	1363.8290	1,373.8160	278
22/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1868290.0000	1968160.0000	186.8290	196.8160	0
22/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	GOVI On 06-August-26			GOVI	1388.2490	1398.4170	1388.2490	1,398.4170	355
22/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1992490.0000	2094170.0000	199.2490	209.4170	0
22/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	GOVI On 05-November-26			GOVI	1414.1090	1424.4690	1414.1090	1,424.4690	0
22/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1371090.0000	1474690.0000	137.1090	147.4690	0
22/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	GOVI On 04-February-27			GOVI	1440.9420	1451.5000	1440.9420	1,451.5000	0
22/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	719420.0000	825000.0000	71.9420	82.5000	0
22/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	GOVI On 06-May-27			GOVI	1468.1210	1478.8770	1468.1210	1,478.8770	0
22/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	411210.0000	518770.0000	41.1210	51.8770	0
22/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/04/2026	I258 On 07-May-26			Bond Future	133.6203	133.6311	133.6203	133.6311	0
22/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19890.3200	19901.0900	19.8903	19.9011	0
22/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	I258 On 06-August-26			Bond Future	133.2165	133.2359	133.2165	133.2359	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20266.5200	20285.8900	20.2665	20.2859	0
22/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	I258 On 05-November-26			Bond Future	135.7038	135.7246	135.7038	135.7246	0
22/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20753.8082	20774.6285	20.7538	20.7746	0
22/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0082	0.0085	0.0000	0.0000	0
22/04/2026	I258 On 04-February-27			Bond Future	135.3962	135.4230	135.3962	135.4230	0
22/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16499.8233	16526.6673	16.4998	16.5267	0
22/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	3.6233	3.6373	0.0036	0.0036	0
22/04/2026	I258 On 06-May-27			Bond Future	137.9791	138.0061	137.9791	138.0061	0
22/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4600.2747	4622.0879	4.6003	4.6221	0
22/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1401.1847	1396.0379	1.4012	1.3960	0
22/04/2026	IGOV On 07-May-26			Index Future	447.2230	447.1530	447.2230	447.1530	40
22/04/2026	IGOV On 06-August-26			Index Future	455.3420	455.2710	455.3420	455.2710	224
22/04/2026	IGOV On 05-November-26			Index Future	463.9320	463.8610	463.9320	463.8610	0
22/04/2026	IGOV On 04-February-27			Index Future	472.8430	472.7700	472.8430	472.7700	0
22/04/2026	IGOV On 06-May-27			Index Future	481.8660	481.7920	481.8660	481.7920	0
22/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/04/2026	R033 On 07-May-26			Bond Future	8.3541	8.2305	109.6171	110.2913	310
22/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10328.9300	11003.1200	10.3289	11.0031	0
22/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
22/04/2026	R033 On 06-August-26			Bond Future	8.4099	8.2798	111.6012	112.2883	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
22/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9411.5700	10052.0300	9.4116	10.0520	0
22/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	264.6300	218.0100	0.2646	0.2180	0
22/04/2026	R033 On 05-November-26			Bond Future	8.4546	8.3175	108.6165	109.3172	0
22/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5659.3000	6186.9700	5.6593	6.1870	0
22/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1319.6700	1146.6700	1.3197	1.1467	0
22/04/2026	R033 On 04-February-27			Bond Future	8.4974	8.3527	110.6781	111.3924	0
22/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3524.3100	3936.6500	3.5243	3.9367	0
22/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2777.1800	2475.2100	2.7772	2.4752	0
22/04/2026	R033 On 06-May-27			Bond Future	8.5458	8.3931	107.7221	108.4495	0
22/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1872.2400	2155.5600	1.8722	2.1556	0
22/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4843.5900	4399.4900	4.8436	4.3995	0
22/04/2026	R035 On 07-May-26			Bond Future	8.5384	8.4249	103.7921	104.4973	55,090
22/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	208.6600	416.3900	0.2087	0.4164	1,000
22/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1759.9500	1262.5000	1.7600	1.2625	0
22/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	236.9400	461.6500	0.2369	0.4617	0
22/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1662.1900	1181.7200	1.6622	1.1817	16,000
22/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	806.4100	1245.8900	0.8064	1.2459	0
22/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	734.5800	468.8800	0.7346	0.4689	16,000
22/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	1798.3300	2396.2500	1.7983	2.3963	1,000
22/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	257.4200	150.1600	0.2574	0.1502	0
22/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4015.7900	4707.8300	4.0158	4.7078	0
22/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	28.3300	15.1900	0.0283	0.0152	1,000
22/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6529.0500	7233.3800	6.5291	7.2334	250
22/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	1.8100	0.9600	0.0018	0.0010	0
22/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6642.2100	7346.6600	6.6422	7.3467	200
22/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	1.5800	0.8500	0.0016	0.0009	0
22/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6924.4700	7629.1200	6.9245	7.6291	350
22/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	1.1400	0.6100	0.0011	0.0006	0
22/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9309.7600	10014.9100	9.3098	10.0149	0
22/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.0600	0.0300	0.0001	0.0000	250
22/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9418.8200	10123.9800	9.4188	10.1240	0
22/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.0500	0.0300	0.0001	0.0000	200
22/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9690.7400	10395.9000	9.6907	10.3959	0
22/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.0400	0.0200	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
22/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11986.4100	12691.5900	11.9864	12.6916	0
22/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
22/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12091.3400	12796.5200	12.0913	12.7965	0
22/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
22/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12352.9700	13058.1500	12.3530	13.0582	0
22/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
22/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13131.8300	13837.0100	13.1318	13.8370	0
22/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R035 On 06-August-26			Bond Future	8.5902	8.4718	105.6708	106.3893	73,217
22/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	331.3900	448.1500	0.3314	0.4482	4,899
22/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5894.5400	5292.7500	5.8945	5.2928	0
22/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	508.3700	671.7700	0.5084	0.6718	0
22/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4788.1900	4233.0400	4.7882	4.2330	0
22/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	563.3600	740.1400	0.5634	0.7401	4,899
22/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4525.4400	3983.6700	4.5254	3.9837	0
22/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1213.7900	1505.7600	1.2138	1.5058	1,000
22/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3047.4700	2620.8900	3.0475	2.6209	0
22/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1338.7000	1648.3600	1.3387	1.6484	0
22/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2864.0700	2455.1800	2.8641	2.4552	4,899
22/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2488.7800	2922.6200	2.4888	2.9226	350
22/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1769.0900	1484.3800	1.7691	1.4844	0
22/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2787.1100	3244.7800	2.7871	3.2448	1,000
22/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1590.3300	1329.4500	1.5903	1.3295	0
22/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4197.6700	4740.4800	4.1977	4.7405	200
22/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1005.6100	829.8700	1.0056	0.8299	0
22/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4553.4300	5112.7100	4.5534	5.1127	0
22/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	899.3900	740.1200	0.8994	0.7401	350
22/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4598.4300	5159.6700	4.5984	5.1597	250
22/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	886.8500	729.5400	0.8869	0.7295	0
22/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5381.4200	5973.0400	5.3814	5.9730	0
22/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	698.1900	571.2600	0.6982	0.5713	1,000
22/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6531.6300	7157.1500	6.5316	7.1572	0
22/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	497.9400	404.9100	0.4979	0.4049	200
22/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6923.4800	7558.2600	6.9235	7.5583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	445.1000	361.3300	0.4451	0.3613	350
22/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6972.7300	7608.6000	6.9727	7.6086	0
22/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	438.9500	356.2700	0.4390	0.3563	250
22/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9017.2900	9687.8300	9.0173	9.6878	0
22/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	248.0900	200.0800	0.2481	0.2001	200
22/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9469.8900	10145.8500	9.4699	10.1459	0
22/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	219.2200	176.6300	0.2192	0.1766	250
22/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13635.5800	14344.1500	13.6356	14.3442	0
22/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	45.5500	35.5700	0.0456	0.0356	0
22/04/2026	R035 On 05-November-26			Bond Future	8.6356	8.5119	103.1170	103.8497	3
22/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1057.8000	1281.5200	1.0578	1.2815	600
22/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5081.9700	4572.9700	5.0820	4.5730	0
22/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2180.1600	2535.4700	2.1802	2.5355	0
22/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3162.4500	2785.0400	3.1625	2.7850	600
22/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3261.1000	3699.7200	3.2611	3.6997	200
22/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2297.4600	2003.3600	2.2975	2.0034	0
22/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3892.6100	4369.1600	3.8926	4.3692	0
22/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1945.1300	1688.9600	1.9451	1.6890	600
22/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5251.7400	5789.8600	5.2517	5.7899	0
22/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1429.7800	1235.1800	1.4298	1.2352	200
22/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7447.5700	8055.5000	7.4476	8.0555	0
22/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	871.8700	747.0800	0.8719	0.7471	200
22/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8503.8900	9135.4100	8.5039	9.1354	0
22/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	695.4000	594.2000	0.6954	0.5942	0
22/04/2026	R035 On 04-February-27			Bond Future	8.6803	8.5511	105.0741	105.8209	0
22/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	976.7400	1166.6500	0.9767	1.1667	3,000
22/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6821.5400	6264.5800	6.8215	6.2646	0
22/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1794.0200	2087.5100	1.7940	2.0875	3,000
22/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4605.2300	4151.8500	4.6052	4.1519	0
22/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3728.0200	4167.4600	3.7280	4.1675	0
22/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2758.3900	2450.9600	2.7584	2.4510	3,000
22/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4338.0500	4810.2500	4.3381	4.8103	0
22/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2408.8700	2134.2000	2.4089	2.1342	0
22/04/2026	R035 On 06-May-27			Bond Future	8.7249	8.5899	102.5510	103.3117	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2130.9500	2443.4000	2.1310	2.4434	0
22/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4839.7700	4391.5600	4.8398	4.3916	0
22/04/2026	R038 On 07-May-26			Bond Future	8.9246	8.8165	115.3396	116.2017	3,961
22/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	17490.3700	18352.4500	17.4904	18.3525	0
22/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R038 On 06-August-26			Bond Future	8.9850	8.8727	117.4272	118.3057	1,069
22/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19105.2700	19976.3600	19.1053	19.9764	0
22/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	34.9900	27.6000	0.0350	0.0276	0
22/04/2026	R038 On 05-November-26			Bond Future	9.0370	8.9205	114.1087	115.0044	0
22/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12706.5800	13498.1200	12.7066	13.4981	0
22/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	803.8000	699.6700	0.8038	0.6997	0
22/04/2026	R038 On 04-February-27			Bond Future	9.0881	8.9670	116.2746	117.1876	0
22/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6761.1500	7370.7000	6.7612	7.3707	0
22/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3011.9400	2708.4900	3.0119	2.7085	0
22/04/2026	R038 On 06-May-27			Bond Future	9.1431	9.0174	112.9829	113.9126	0
22/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3271.5200	3674.9900	3.2715	3.6750	0
22/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6519.1200	5992.8600	6.5191	5.9929	0
22/04/2026	R053 On 07-May-26			Bond Future	9.0524	8.9489	127.1015	128.3746	24,128
22/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	26326.3600	27599.4100	26.3264	27.5994	0
22/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R053 On 06-August-26			Bond Future	9.0985	8.9920	129.4022	130.6989	68,907
22/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	583.1800	766.6000	0.5832	0.7666	530
22/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	13682.1700	12568.8500	13.6822	12.5689	0
22/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1683.7900	2096.4100	1.6838	2.0964	0
22/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7953.3600	7069.2400	7.9534	7.0692	0
22/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4202.6600	4924.2200	4.2027	4.9242	530
22/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4185.0400	3609.8600	4.1850	3.6099	530
22/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	7948.5700	8916.1600	7.9486	8.9162	0
22/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2133.4700	1804.3200	2.1335	1.8043	530
22/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	30330.8600	31619.6800	30.3309	31.6197	0
22/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	39.9700	32.0500	0.0400	0.0321	0
22/04/2026	R053 On 05-November-26			Bond Future	9.1381	9.0285	125.9262	127.2479	0
22/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	22060.5500	23270.0900	22.0606	23.2701	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	910.1000	797.9100	0.9101	0.7979	0
22/04/2026	R053 On 04-February-27			Bond Future	9.1764	9.0637	128.3164	129.6636	0
22/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	12576.4400	13569.9000	12.5764	13.5699	0
22/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3533.3000	3179.5800	3.5333	3.1796	0
22/04/2026	R053 On 06-May-27			Bond Future	9.2167	9.1008	124.8735	126.2457	0
22/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5620.2100	6269.0600	5.6202	6.2691	0
22/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	9185.1800	8461.8000	9.1852	8.4618	0
22/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
22/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	31.9700	33.0200	0.0320	0.0330	0
22/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	31.9700	33.0200	0.0320	0.0330	0
22/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
22/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	57.9500	58.2300	0.0580	0.0582	0
22/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	57.9500	58.2300	0.0580	0.0582	0
22/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
22/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39.1300	39.2300	0.0391	0.0392	0
22/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39.1300	39.2300	0.0391	0.0392	0
22/04/2026	R202 On 07-May-26			Bond Future	299.7484	299.7699	299.7484	299.7699	772
22/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	22198.3700	22219.9100	22.1984	22.2199	0
22/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R202 On 06-August-26			Bond Future	299.8422	299.8689	299.8422	299.8689	565
22/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20982.1700	21008.9300	20.9822	21.0089	0
22/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R202 On 05-November-26			Bond Future	305.4394	305.4691	305.4394	305.4691	0
22/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24979.3700	25009.0500	24.9794	25.0091	0
22/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R202 On 04-February-27			Bond Future	305.7804	305.8217	305.7804	305.8217	0
22/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	11050.3600	11091.6600	11.0504	11.0917	0
22/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R202 On 06-May-27			Bond Future	311.6147	311.6555	311.6147	311.6555	0
22/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	4624.6700	4665.5300	4.6247	4.6655	0
22/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R209 On 07-May-26			Bond Future	8.7034	8.5900	84.6600	85.3266	16,403
22/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12490.1900	13156.7400	12.4902	13.1567	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R209 On 06-August-26			Bond Future	8.7555	8.6378	86.1924	86.8715	36,935
22/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13561.5300	14232.9900	13.5615	14.2330	0
22/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	35.6300	27.9800	0.0356	0.0280	0
22/04/2026	R209 On 05-November-26			Bond Future	8.7993	8.6771	84.6299	85.3223	0
22/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8700.9400	9303.2900	8.7009	9.3033	0
22/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	658.0800	568.0700	0.6581	0.5681	0
22/04/2026	R209 On 04-February-27			Bond Future	8.8418	8.7149	86.2361	86.9419	0
22/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1223.4900	1438.6000	1.2235	1.4386	3,237
22/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5871.1100	5380.4300	5.8711	5.3804	0
22/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3521.4700	3927.9700	3.5215	3.9280	0
22/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2870.5800	2571.2900	2.8706	2.5713	3,237
22/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4662.2300	5123.7500	4.6622	5.1238	0
22/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2281.1300	2036.8600	2.2811	2.0369	0
22/04/2026	R209 On 06-May-27			Bond Future	8.8880	8.7562	84.7105	85.4293	0
22/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1810.0600	2078.1300	1.8101	2.0781	4,620
22/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5363.6300	4912.9100	5.3636	4.9129	0
22/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2121.3000	2419.5500	2.1213	2.4196	0
22/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4766.1900	4345.6500	4.7662	4.3457	0
22/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4853.1400	5315.1900	4.8531	5.3152	0
22/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2549.4100	2292.6700	2.5494	2.2927	4,620
22/04/2026	R210 On 07-May-26			Bond Future	261.4322	261.6863	261.4322	261.6863	945
22/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6032.1600	6286.3200	6.0322	6.2863	0
22/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R210 On 06-August-26			Bond Future	266.2296	266.4899	266.2296	266.4899	148
22/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6389.6200	6649.9000	6.3896	6.6499	0
22/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R210 On 05-November-26			Bond Future	267.6621	267.9368	267.6621	267.9368	0
22/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14332.0900	14606.8000	14.3321	14.6068	0
22/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R210 On 04-February-27			Bond Future	272.8028	273.0835	272.8028	273.0835	0
22/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6772.8200	7053.5400	6.7728	7.0535	0
22/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R210 On 06-May-27			Bond Future	274.3928	274.6847	274.3928	274.6847	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3262.8000	3554.7400	3.2628	3.5547	0
22/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R213 On 07-May-26			Bond Future	8.0885	7.9696	97.1108	97.5659	81,193
22/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6266.0200	6721.1400	6.2660	6.7211	0
22/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
22/04/2026	R213 On 06-August-26			Bond Future	8.1397	8.0127	98.8685	99.3324	19,732
22/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5589.5300	6024.2000	5.5895	6.0242	0
22/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	137.1700	107.9100	0.1372	0.1079	0
22/04/2026	R213 On 05-November-26			Bond Future	8.1818	8.0461	97.1403	97.6136	0
22/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2829.7300	3167.4500	2.8297	3.1675	0
22/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	878.7900	743.1800	0.8788	0.7432	0
22/04/2026	R213 On 04-February-27			Bond Future	8.2225	8.0768	98.9839	99.4665	0
22/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1586.5700	1833.6100	1.5866	1.8336	0
22/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1859.5400	1624.0100	1.8595	1.6240	0
22/04/2026	R213 On 06-May-27			Bond Future	8.2639	8.1074	97.2977	97.7891	0
22/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	836.8900	1001.8400	0.8369	1.0018	0
22/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3071.3600	2744.9700	3.0714	2.7450	0
22/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1639.7600	1885.1100	1.6398	1.8851	2,830
22/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2059.9800	1813.9900	2.0600	1.8140	0
22/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3973.3400	4338.8100	3.9733	4.3388	0
22/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	946.1200	820.2500	0.9461	0.8203	2,830
22/04/2026	R214 On 07-May-26			Bond Future	9.0983	8.9950	80.3663	81.0762	21,445
22/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	14422.8700	15132.7800	14.4229	15.1328	0
22/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R214 On 06-August-26			Bond Future	9.1504	9.0439	81.8210	82.5442	19,349
22/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16236.0600	16951.6800	16.2361	16.9517	0
22/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	40.9300	33.3100	0.0409	0.0333	0
22/04/2026	R214 On 05-November-26			Bond Future	9.1976	9.0878	80.0322	80.7694	0
22/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11338.8100	11996.6400	11.3388	11.9966	0
22/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	657.7000	578.3400	0.6577	0.5783	0
22/04/2026	R214 On 04-February-27			Bond Future	9.2446	9.1313	81.5511	82.3026	0
22/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6483.7200	7011.5900	6.4837	7.0116	0
22/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2324.1200	2100.5000	2.3241	2.1005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R214 On 06-May-27			Bond Future	9.2909	9.1742	79.7899	80.5553	0
22/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2790.6900	3126.4400	2.7907	3.1264	0
22/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5531.3800	5101.7000	5.5314	5.1017	0
22/04/2026	R248 On 07-May-26			Bond Future	9.1277	9.0243	98.1658	99.1168	116,465
22/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	4.0600	14.0100	0.0041	0.0140	1,620
22/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	8053.7200	7112.6600	8.0537	7.1127	0
22/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	118.6400	255.6200	0.1186	0.2556	1,620
22/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	4151.2900	3337.2600	4.1513	3.3373	0
22/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1487.9100	2119.8600	1.4879	2.1199	0
22/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1012.2200	693.1600	1.0122	0.6932	0
22/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1540.5800	2182.3900	1.5406	2.1824	0
22/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	974.3900	665.1900	0.9744	0.6652	0
22/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	19685.4700	20636.4800	19.6855	20.6365	0
22/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R248 On 06-August-26			Bond Future	9.1761	9.0696	99.9426	100.9114	252,341
22/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2395.5800	2854.6900	2.3956	2.8547	0
22/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4006.1100	3496.3800	4.0061	3.4964	1,762
22/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8083.0900	8882.0000	8.0831	8.8820	0
22/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1079.9100	909.9800	1.0799	0.9100	1,762
22/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	23121.0900	24084.4400	23.1211	24.0844	0
22/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	27.7400	22.2500	0.0277	0.0223	0
22/04/2026	R248 On 05-November-26			Bond Future	9.2195	9.1099	97.3466	98.3341	0
22/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	16794.2600	17699.3300	16.7943	17.6993	0
22/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	672.4400	589.9900	0.6724	0.5900	0
22/04/2026	R248 On 04-February-27			Bond Future	9.2627	9.1499	99.1942	100.2007	0
22/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9606.1200	10354.7100	9.6061	10.3547	0
22/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2552.1300	2294.2200	2.5521	2.2942	0
22/04/2026	R248 On 06-May-27			Bond Future	9.3049	9.1889	96.6237	97.6488	0
22/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4303.7100	4798.0800	4.3037	4.7981	0
22/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6579.7500	6048.9700	6.5798	6.0490	0
22/04/2026	R2R9 On 07-May-26			Bond Future	9.0345	8.9416	107.4374	108.1709	0
22/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96587.6500	97321.2400	96.5877	97.3212	0
22/04/2026	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
22/04/2026	R2R9 On 06-August-26			Bond Future	9.0950	8.9987	109.3820	110.1295	0
22/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96262.4900	97010.0200	96.2625	97.0100	0
22/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R2R9 On 05-November-26			Bond Future	9.1476	9.0477	106.4194	107.1816	0
22/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95449.3200	96211.5300	95.4493	96.2115	0
22/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R2R9 On 04-February-27			Bond Future	9.1992	9.0957	108.4393	109.2162	0
22/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5868.0400	6491.2100	5.8680	6.4912	0
22/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	881.3100	727.5100	0.8813	0.7275	0
22/04/2026	R2R9 On 06-May-27			Bond Future	9.2546	9.1473	105.5041	106.2954	0
22/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1724.5700	2022.6200	1.7246	2.0226	0
22/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4905.9500	4412.6900	4.9060	4.4127	0
22/04/2026	R4R2 On 07-May-26			Bond Future	9.1894	9.0864	108.8799	109.7858	7,188
22/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97790.7800	98696.7300	97.7908	98.6967	0
22/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R4R2 On 06-August-26			Bond Future	9.2491	9.1427	110.8507	111.7735	10,153
22/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97433.4300	98356.2700	97.4334	98.3563	0
22/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R4R2 On 05-November-26			Bond Future	9.3014	9.1914	107.7891	108.7299	0
22/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96566.4900	97507.3200	96.5665	97.5073	0
22/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2026	R4R2 On 04-February-27			Bond Future	9.3529	9.2391	109.8350	110.7940	0
22/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7101.1600	7891.7500	7.1012	7.8918	0
22/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	874.5800	706.1100	0.8746	0.7061	0
22/04/2026	R4R2 On 06-May-27			Bond Future	9.4075	9.2900	106.8001	107.7768	0
22/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2033.4100	2412.2600	2.0334	2.4123	0
22/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5477.7200	4879.8100	5.4777	4.8798	0
22/04/2026	RR87 On 07-May-26			Bond Future	7.2607	7.1556	102.7700	102.8293	0
22/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.0352	0.4179	0.0000	0.0004	0
22/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	254.7652	195.8079	0.2548	0.1958	0
22/04/2026	RR87 On 06-August-26			Bond Future	7.2143	7.0340	100.8878	100.9515	0
22/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	1.6298	5.2670	0.0016	0.0053	0
22/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	243.7198	183.6870	0.2437	0.1837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	RR87 On 05-November-26			Bond Future	6.5184	5.9451	102.7477	102.8134	0
22/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0544	1.6949	0.0001	0.0017	0
22/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	143.2944	79.2049	0.1433	0.0792	0
22/04/2026	RR88 On 07-May-26			Bond Future	7.5621	7.4623	105.2788	105.4293	0
22/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0000	0.0015	0.0000	0.0000	0
22/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1095.1100	944.6115	1.0951	0.9446	0
22/04/2026	RR88 On 06-August-26			Bond Future	7.6254	7.5051	104.3427	104.4865	0
22/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	5.2890	10.8851	0.0053	0.0109	0
22/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1009.4190	871.1751	1.0094	0.8712	0
22/04/2026	RR88 On 05-November-26			Bond Future	7.6389	7.4893	105.6246	105.7804	0
22/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	12.4870	23.0874	0.0125	0.0231	0
22/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	984.8270	839.6274	0.9848	0.8396	0
22/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0