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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
23/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	2029 On 07-May-26			Bond Future	147.1821	147.0629	147.1821	147.0629	3,348
23/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5362.1000	5242.9100	5.3621	5.2429	0
23/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2029 On 06-August-26			Bond Future	149.8828	149.7617	149.8828	149.7617	5,396
23/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5782.8000	5661.6700	5.7828	5.6617	0
23/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2029 On 05-November-26			Bond Future	151.1952	151.0722	151.1952	151.0722	0
23/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3635.2000	3512.2200	3.6352	3.5122	0
23/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2029 On 04-February-27			Bond Future	154.0989	153.9737	154.0989	153.9737	0
23/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4378.9100	4253.6700	4.3789	4.2537	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2029 On 06-May-27			Bond Future	155.5214	155.3940	155.5214	155.3940	0
23/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2201.3800	2074.0200	2.2014	2.0740	0
23/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2030 On 07-May-26			Bond Future	7.9904	7.9153	102.2431	102.4813	57,632
23/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.2600	0.9900	0.0003	0.0010	1,000
23/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2510.3900	2272.9000	2.5104	2.2729	0
23/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	71.1300	126.1700	0.0711	0.1262	1,000
23/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	964.2800	781.1000	0.9643	0.7811	0
23/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	266.9300	388.7100	0.2669	0.3887	0
23/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	490.2800	373.8400	0.4903	0.3738	1,000
23/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4315.6300	4553.8400	4.3156	4.5538	0
23/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	0
23/04/2026	2030 On 06-August-26			Bond Future	8.0578	7.9763	100.0841	100.3268	151,158
23/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	121.2000	155.0000	0.1212	0.1550	1,000
23/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2679.7200	2470.8200	2.6797	2.4708	0
23/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	490.8400	579.7400	0.4908	0.5797	1,000
23/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1530.8800	1377.0800	1.5309	1.3771	0
23/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	987.6200	1119.8200	0.9876	1.1198	0
23/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	981.2000	870.7000	0.9812	0.8707	1,000
23/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3577.5400	3794.0300	3.5775	3.7940	0
23/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	197.1500	170.9400	0.1972	0.1709	0
23/04/2026	2030 On 05-November-26			Bond Future	8.0964	8.0077	101.9292	102.1765	301
23/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1770.7000	1926.6300	1.7707	1.9266	0
23/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	956.9400	865.4900	0.9569	0.8655	0
23/04/2026	2030 On 04-February-27			Bond Future	8.1306	8.0335	99.8560	100.1082	0
23/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	926.6100	1035.4500	0.9266	1.0355	0
23/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1735.5700	1592.2400	1.7356	1.5922	0
23/04/2026	2030 On 06-May-27			Bond Future	8.1884	8.0812	101.7384	101.9953	0
23/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	442.8200	510.2500	0.4428	0.5103	0
23/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2671.5300	2482.1400	2.6715	2.4821	0
23/04/2026	2031 On 07-May-26			Bond Future	115.7289	115.6581	115.7289	115.6581	1,878
23/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1888.9100	1818.0900	1.8889	1.8181	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2031 On 06-August-26			Bond Future	115.4280	115.3561	115.4280	115.3561	1,727
23/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1622.9300	1552.6400	1.6229	1.5526	0
23/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	4.8900	6.5000	0.0049	0.0065	0
23/04/2026	2031 On 05-November-26			Bond Future	117.5828	117.5098	117.5828	117.5098	0
23/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6092.7600	6019.7800	6.0928	6.0198	0
23/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2031 On 04-February-27			Bond Future	117.3669	117.2930	117.3669	117.2930	0
23/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1279.2700	1217.7100	1.2793	1.2177	0
23/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	92.3900	104.6800	0.0924	0.1047	0
23/04/2026	2031 On 06-May-27			Bond Future	119.6060	119.5306	119.6060	119.5306	0
23/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2741.8800	2667.7100	2.7419	2.6677	0
23/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	5.9300	7.0900	0.0059	0.0071	0
23/04/2026	2032 On 07-May-26		Call	Bond Future	958.9600	1231.3400	0.9590	1.2313	0
23/04/2026	2032 On 07-May-26			Bond Future	8.3239	8.2440	100.5933	100.9597	61,968
23/04/2026	2032 On 07-May-26		Put	Bond Future	365.6600	271.6600	0.3657	0.2717	0
23/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	7889.8000	8256.1800	7.8898	8.2562	0
23/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2032 On 06-August-26			Bond Future	8.3835	8.2990	102.4139	102.7871	131,053
23/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7430.1600	7784.7500	7.4302	7.7848	0
23/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	133.6700	115.0700	0.1337	0.1151	0
23/04/2026	2032 On 05-November-26			Bond Future	8.4314	8.3419	100.1419	100.5222	0
23/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4013.5400	4296.4600	4.0135	4.2965	0
23/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	982.1700	884.8600	0.9822	0.8849	0
23/04/2026	2032 On 04-February-27			Bond Future	8.4776	8.3827	102.0425	102.4301	0
23/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2261.4300	2468.9500	2.2614	2.4690	0
23/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2251.5300	2071.5000	2.2515	2.0715	0
23/04/2026	2032 On 06-May-27			Bond Future	8.5306	8.4298	99.8064	100.2012	0
23/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1093.2500	1224.7100	1.0933	1.2247	0
23/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3997.5600	3734.2500	3.9976	3.7343	0
23/04/2026	2033 On 07-May-26			Bond Future	143.9591	144.3234	143.9591	144.3234	8,182
23/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8799.0800	9163.4300	8.7991	9.1634	0
23/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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23/04/2026	2033 On 06-August-26			Bond Future	146.6007	146.9719	146.6007	146.9719	5,586
23/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12350.6500	12721.8600	12.3507	12.7219	0
23/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2033 On 05-November-26			Bond Future	147.7493	148.1278	147.7493	148.1278	0
23/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10489.3000	10867.8100	10.4893	10.8678	0
23/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2033 On 04-February-27			Bond Future	150.5868	150.9727	150.5868	150.9727	0
23/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7876.8100	8262.7100	7.8768	8.2627	0
23/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2033 On 06-May-27			Bond Future	151.8375	152.2310	151.8375	152.2310	0
23/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	627.5000	1021.0300	0.6275	1.0210	0
23/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2037 On 07-May-26			Bond Future	8.8894	8.8147	99.6923	100.1947	156,247
23/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1268.1600	1636.2200	1.2682	1.6362	1,500
23/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	530.7000	396.3600	0.5307	0.3964	0
23/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	3959.8500	4450.0300	3.9599	4.4500	1,500
23/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	43.5200	31.3000	0.0435	0.0313	0
23/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7440.5900	7942.7000	7.4406	7.9427	0
23/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	1.2600	0.9700	0.0013	0.0010	1,500
23/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12588.3400	13090.7400	12.5883	13.0907	142
23/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14610.3800	15112.7800	14.6104	15.1128	0
23/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20144.6200	20647.0200	20.1446	20.6470	0
23/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
23/04/2026	2037 On 06-August-26			Bond Future	8.9527	8.8751	97.2365	97.7482	128,602
23/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7235.6400	7682.2000	7.2356	7.6822	2,541
23/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	551.8300	486.7200	0.5518	0.4867	0
23/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10841.2600	11326.2200	10.8413	11.3262	0
23/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	219.8600	193.1500	0.2199	0.1932	2,541
23/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	13985.4300	14486.6600	13.9854	14.4867	0
23/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	81.3300	70.8900	0.0813	0.0709	2,541
23/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16083.0700	16590.1500	16.0831	16.5902	0
23/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	33.4600	28.8700	0.0335	0.0289	0

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23/04/2026	2037 On 05-November-26			Bond Future	9.0011	8.9205	99.0292	99.5505	0
23/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4943.3600	5297.4600	4.9434	5.2975	4,490
23/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2042.5400	1875.3600	2.0425	1.8754	0
23/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8517.6500	8950.9100	8.5177	8.9509	0
23/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1005.6300	917.6100	1.0056	0.9176	4,490
23/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10445.0700	10903.0400	10.4451	10.9030	0
23/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	713.4600	650.1500	0.7135	0.6502	0
23/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11492.0900	11960.2800	11.4921	11.9603	0
23/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	596.1800	543.0900	0.5962	0.5431	4,490
23/04/2026	2037 On 04-February-27			Bond Future	9.0488	8.9651	96.6506	97.1818	0
23/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1817.2700	2009.1000	1.8173	2.0091	4,490
23/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5773.1300	5433.7100	5.7731	5.4337	0
23/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4627.1600	4951.7300	4.6272	4.9517	0
23/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2993.1400	2786.4600	2.9931	2.7865	4,490
23/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5466.7000	5815.8600	5.4667	5.8159	0
23/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2606.2800	2424.1900	2.6063	2.4242	0
23/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6724.6600	7106.7700	6.7247	7.1068	0
23/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2063.9500	1914.8100	2.0640	1.9148	4,490
23/04/2026	2037 On 06-May-27			Bond Future	9.1055	9.0186	98.4725	99.0137	0
23/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2426.3400	2644.8800	2.4263	2.6449	0
23/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5759.3800	5436.7400	5.7594	5.4367	0
23/04/2026	2038 On 07-May-26			Bond Future	161.3939	161.2361	161.3939	161.2361	3,588
23/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16863.8900	16706.0900	16.8639	16.7061	0
23/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2038 On 06-August-26			Bond Future	162.1542	161.9938	162.1542	161.9938	2,676
23/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	17434.1900	17273.7700	17.4342	17.2738	0
23/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2038 On 05-November-26			Bond Future	165.1810	165.0179	165.1810	165.0179	0
23/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18871.0100	18707.8800	18.8710	18.7079	0
23/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2038 On 04-February-27			Bond Future	166.1071	165.9414	166.1071	165.9414	0
23/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	12277.0900	12111.3700	12.2771	12.1114	0
23/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2038 On 06-May-27			Bond Future	169.2765	169.1074	169.2765	169.1074	0

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23/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	3176.4900	3007.4000	3.1765	3.0074	0
23/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2040 On 07-May-26		Call	Bond Future	2035.4700	2344.9900	2.0355	2.3450	0
23/04/2026	2040 On 07-May-26			Bond Future	9.1295	9.0799	101.4849	101.8666	33,617
23/04/2026	2040 On 07-May-26		Put	Bond Future	550.5800	478.4300	0.5506	0.4784	0
23/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	62.4000	103.0000	0.0624	0.1030	27,500
23/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3845.2700	3504.2000	3.8453	3.5042	0
23/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11089.5700	11471.2500	11.0896	11.4713	1,460
23/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.2000	0.2100	0.0002	0.0002	0
23/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13749.8700	14131.5500	13.7499	14.1316	0
23/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17058.7900	17440.4600	17.0588	17.4405	0
23/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	17350.1700	17731.8400	17.3502	17.7318	0
23/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
23/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19122.8600	19504.5300	19.1229	19.5045	0
23/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20181.2000	20562.8700	20.1812	20.5629	0
23/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
23/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21863.5200	22245.1900	21.8635	22.2452	0
23/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2040 On 06-August-26			Bond Future	9.1934	9.1421	98.8111	99.1997	68,370
23/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	19406.0500	19792.3700	19.4061	19.7924	0
23/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	28.8500	26.5400	0.0289	0.0265	0
23/04/2026	2040 On 05-November-26			Bond Future	9.2435	9.1905	100.6328	101.0288	1,566
23/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6747.4000	7038.2200	6.7474	7.0382	2,300
23/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1955.4600	1850.1900	1.9555	1.8502	0
23/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10853.2200	11193.8500	10.8532	11.1939	0
23/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	993.9100	938.4500	0.9939	0.9385	2,300
23/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13024.7900	13380.8500	13.0248	13.3809	0
23/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	717.6100	677.5800	0.7176	0.6776	0
23/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14185.4300	14547.9900	14.1854	14.5480	0
23/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	600.7200	567.1900	0.6007	0.5672	2,300
23/04/2026	2040 On 04-February-27			Bond Future	9.2933	9.2384	98.0341	98.4378	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2395.0900	2554.2500	2.3951	2.5543	2,300
23/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6264.1800	6019.6900	6.2642	6.0197	0
23/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5907.9300	6167.7600	5.9079	6.1678	0
23/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3198.6800	3054.8600	3.1987	3.0549	2,300
23/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7152.2300	7434.7500	7.1522	7.4348	0
23/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2634.5300	2513.4000	2.6345	2.5134	0
23/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8337.2900	8638.0500	8.3373	8.6381	0
23/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2193.2700	2090.3800	2.1933	2.0904	2,300
23/04/2026	2040 On 06-May-27			Bond Future	9.3508	9.2940	99.8820	100.2932	0
23/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2950.6800	3123.5500	2.9507	3.1236	0
23/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6434.6300	6196.3800	6.4346	6.1964	0
23/04/2026	2043 On 07-May-26			Bond Future	125.8977	125.9002	125.8977	125.9002	0
23/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14197.7200	14200.1700	14.1977	14.2002	0
23/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2043 On 06-August-26			Bond Future	125.3519	125.3546	125.3519	125.3546	3,416
23/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14471.9000	14474.6000	14.4719	14.4746	0
23/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2043 On 05-November-26			Bond Future	127.6920	127.6950	127.6920	127.6950	0
23/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14851.9624	14855.0326	14.8520	14.8550	0
23/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0.0024	0.0026	0.0000	0.0000	0
23/04/2026	2043 On 04-February-27			Bond Future	127.2300	127.2337	127.2300	127.2337	0
23/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9610.2493	9614.0903	9.6102	9.6141	0
23/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	10.2493	10.3703	0.0102	0.0104	0
23/04/2026	2043 On 06-May-27			Bond Future	129.6572	129.6609	129.6572	129.6609	0
23/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	3108.6992	3113.4005	3.1087	3.1134	0
23/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	931.5392	932.5305	0.9315	0.9325	0
23/04/2026	2044 On 07-May-26		Call	Bond Future	611.9800	791.0700	0.6120	0.7911	0
23/04/2026	2044 On 07-May-26			Bond Future	9.2238	9.1742	98.3197	98.7365	113,108
23/04/2026	2044 On 07-May-26		Put	Bond Future	2292.3100	2054.5900	2.2923	2.0546	0
23/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6215.6900	6629.3400	6.2157	6.6293	0
23/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	28.7500	25.5900	0.0288	0.0256	15,000
23/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	18367.9200	18784.7300	18.3679	18.7847	0
23/04/2026	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
23/04/2026	2044 On 06-August-26			Bond Future	9.2831	9.2319	95.7138	96.1383	45,989
23/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1858.2000	2039.9700	1.8582	2.0400	0
23/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4242.9700	4000.2400	4.2430	4.0002	7,000
23/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2827.8600	3059.3600	2.8279	3.0594	0
23/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3101.9300	2908.9300	3.1019	2.9089	7,000
23/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5379.4100	5692.1500	5.3794	5.6922	0
23/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1632.7800	1521.0200	1.6328	1.5210	14,500
23/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	21409.1700	21831.6500	21.4092	21.8317	0
23/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	24.9300	22.9100	0.0249	0.0229	0
23/04/2026	2044 On 05-November-26			Bond Future	9.3298	9.2771	97.4785	97.9109	2,662
23/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15148.7100	15544.9000	15.1487	15.5449	0
23/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	643.2700	606.9700	0.6433	0.6070	0
23/04/2026	2044 On 04-February-27			Bond Future	9.3761	9.3217	94.9452	95.3860	0
23/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8663.5600	8988.0200	8.6636	8.9880	0
23/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2487.2700	2370.9000	2.4873	2.3709	0
23/04/2026	2044 On 06-May-27			Bond Future	9.4288	9.3728	96.7349	97.1839	0
23/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3672.6900	3877.4500	3.6727	3.8775	0
23/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6519.7100	6275.4400	6.5197	6.2754	0
23/04/2026	2046 On 07-May-26			Bond Future	143.7424	143.5320	143.7424	143.5320	10,091
23/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	18792.4100	18582.0200	18.7924	18.5820	0
23/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2046 On 06-August-26			Bond Future	146.3799	146.1660	146.3799	146.1660	8,222
23/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	23999.9300	23786.0400	23.9999	23.7860	0
23/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2046 On 05-November-26			Bond Future	146.7784	146.5611	146.7784	146.5611	0
23/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	21298.4400	21081.0700	21.2984	21.0811	0
23/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2046 On 04-February-27			Bond Future	149.5975	149.3761	149.5975	149.3761	0
23/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	18507.4600	18286.1000	18.5075	18.2861	0
23/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2046 On 06-May-27			Bond Future	150.0665	149.8413	150.0665	149.8413	0
23/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	1076.4800	851.3000	1.0765	0.8513	0
23/04/2026	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
23/04/2026	2050 On 07-May-26			Bond Future	150.7989	150.0340	150.7989	150.0340	6,511
23/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	26728.8500	25963.9500	26.7289	25.9640	0
23/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2050 On 06-August-26			Bond Future	151.1145	150.3357	151.1145	150.3357	9,849
23/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	27844.5400	27065.6800	27.8445	27.0657	0
23/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2050 On 05-November-26			Bond Future	153.9352	153.1422	153.9352	153.1422	0
23/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	30095.2000	29302.2000	30.0952	29.3022	0
23/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2050 On 04-February-27			Bond Future	154.3910	153.5833	154.3910	153.5833	0
23/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	22000.9700	21193.3400	22.0010	21.1933	0
23/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	2050 On 06-May-27			Bond Future	157.3369	156.5136	157.3369	156.5136	0
23/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	6876.9100	6053.6400	6.8769	6.0536	0
23/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	AL37 On 07-May-26			Index Future	1263.0600	1266.8970	1263.0600	1,266.8970	0
23/04/2026	AL37 On 06-August-26			Index Future	1285.6740	1289.5820	1285.6740	1,289.5820	0
23/04/2026	AL37 On 05-November-26			Index Future	1309.6210	1313.6030	1309.6210	1,313.6030	0
23/04/2026	AL37 On 04-February-27			Index Future	1334.4710	1338.5300	1334.4710	1,338.5300	0
23/04/2026	AL37 On 06-May-27			Index Future	1359.6430	1363.7770	1359.6430	1,363.7770	0
23/04/2026	AL7T On 07-May-26			Index Future	1635.0540	1642.9460	1635.0540	1,642.9460	0
23/04/2026	AL7T On 06-August-26			Index Future	1664.3280	1672.3640	1664.3280	1,672.3640	0
23/04/2026	AL7T On 05-November-26			Index Future	1695.3270	1703.5160	1695.3270	1,703.5160	0
23/04/2026	AL7T On 04-February-27			Index Future	1727.4950	1735.8420	1727.4950	1,735.8420	0
23/04/2026	AL7T On 06-May-27			Index Future	1760.0810	1768.5830	1760.0810	1,768.5830	0
23/04/2026	ALBI On 07-May-26			Index Future	1384.5650	1390.0400	1384.5650	1,390.0400	65
23/04/2026	ALBI On 06-August-26			Index Future	1409.3550	1414.9300	1409.3550	1,414.9300	12
23/04/2026	ALBI On 05-November-26			Index Future	1435.6040	1441.2860	1435.6040	1,441.2860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	ALBI On 04-February-27			Index Future	1462.8450	1468.6360	1462.8450	1,468.6360	0
23/04/2026	ALBI On 06-May-27			Index Future	1490.4380	1496.3370	1490.4380	1,496.3370	0
23/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	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
23/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	ES33 On 07-May-26			Bond Future	9.0713	9.0067	92.8728	93.1963	0
23/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11992.2200	12315.7700	11.9922	12.3158	0
23/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES33 On 06-August-26			Bond Future	9.1490	9.0813	94.5769	94.9065	0
23/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12708.3000	13037.8900	12.7083	13.0379	0
23/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES33 On 05-November-26			Bond Future	9.2207	9.1498	92.5490	92.8850	0
23/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7220.6200	7556.6100	7.2206	7.5566	0
23/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES33 On 04-February-27			Bond Future	9.2955	9.2210	94.3267	94.6692	0
23/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1830.1400	2172.6100	1.8301	2.1726	0
23/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES33 On 06-May-27			Bond Future	9.3740	9.2956	92.3310	92.6799	0
23/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2594.3100	2245.4200	2.5943	2.2454	0
23/04/2026	ES42 On 07-May-26			Bond Future	9.5797	9.5000	91.6490	92.2546	0
23/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17007.6000	17613.2000	17.0076	17.6132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES42 On 06-August-26			Bond Future	9.6463	9.5641	93.3308	93.9476	0
23/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18856.4400	19473.2300	18.8564	19.4732	0
23/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES42 On 05-November-26			Bond Future	9.7064	9.6215	90.8087	91.4372	0
23/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12843.9000	13472.4300	12.8439	13.4724	0
23/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES42 On 04-February-27			Bond Future	9.7658	9.6781	92.5531	93.1938	0
23/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3693.2100	4333.8800	3.6932	4.3339	0
23/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES42 On 06-May-27			Bond Future	9.8300	9.7394	90.0543	90.7071	0
23/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3688.0600	3035.2100	3.6881	3.0352	0
23/04/2026	GOVI On 07-May-26			GOVI	1358.4720	1363.8290	1358.4720	1,363.8290	60
23/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1814720.0000	1868290.0000	181.4720	186.8290	0
23/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	GOVI On 06-August-26			GOVI	1382.7940	1388.2490	1382.7940	1,388.2490	569
23/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1937940.0000	1992490.0000	193.7940	199.2490	0
23/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	GOVI On 05-November-26			GOVI	1408.5490	1414.1090	1408.5490	1,414.1090	0
23/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1315490.0000	1371090.0000	131.5490	137.1090	0
23/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	GOVI On 04-February-27			GOVI	1435.2770	1440.9420	1435.2770	1,440.9420	0
23/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	662770.0000	719420.0000	66.2770	71.9420	0
23/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	GOVI On 06-May-27			GOVI	1462.3500	1468.1210	1462.3500	1,468.1210	0
23/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	353500.0000	411210.0000	35.3500	41.1210	0
23/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/04/2026	I258 On 07-May-26			Bond Future	133.6176	133.6203	133.6176	133.6203	0
23/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19887.6200	19890.3200	19.8876	19.8903	0
23/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	I258 On 06-August-26			Bond Future	133.2136	133.2165	133.2136	133.2165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20263.6100	20266.5200	20.2636	20.2665	0
23/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	I258 On 05-November-26			Bond Future	135.7004	135.7038	135.7004	135.7038	0
23/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20750.4478	20753.8082	20.7504	20.7538	0
23/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0.0078	0.0082	0.0000	0.0000	0
23/04/2026	I258 On 04-February-27			Bond Future	135.3923	135.3962	135.3923	135.3962	0
23/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16495.8139	16499.8233	16.4958	16.4998	0
23/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	3.5639	3.6233	0.0036	0.0036	0
23/04/2026	I258 On 06-May-27			Bond Future	137.9752	137.9791	137.9752	137.9791	0
23/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4594.3952	4600.2747	4.5944	4.6003	0
23/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1399.1952	1401.1847	1.3992	1.4012	0
23/04/2026	IGOV On 07-May-26			Index Future	447.6320	447.2230	447.6320	447.2230	32
23/04/2026	IGOV On 06-August-26			Index Future	455.7570	455.3420	455.7570	455.3420	224
23/04/2026	IGOV On 05-November-26			Index Future	464.3550	463.9320	464.3550	463.9320	8
23/04/2026	IGOV On 04-February-27			Index Future	473.2730	472.8430	473.2730	472.8430	0
23/04/2026	IGOV On 06-May-27			Index Future	482.3050	481.8660	482.3050	481.8660	0
23/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/04/2026	R033 On 07-May-26			Bond Future	8.4390	8.3541	109.1568	109.6171	310
23/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	9868.6100	10328.9300	9.8686	10.3289	0
23/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
23/04/2026	R033 On 06-August-26			Bond Future	8.4993	8.4099	111.1324	111.6012	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
23/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	8977.8900	9411.5700	8.9779	9.4116	0
23/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	299.7400	264.6300	0.2997	0.2646	0
23/04/2026	R033 On 05-November-26			Bond Future	8.5488	8.4546	108.1388	108.6165	0
23/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5309.1000	5659.3000	5.3091	5.6593	0
23/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1447.1500	1319.6700	1.4472	1.3197	0
23/04/2026	R033 On 04-February-27			Bond Future	8.5967	8.4974	110.1913	110.6781	0
23/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3256.1600	3524.3100	3.2562	3.5243	0
23/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2995.8100	2777.1800	2.9958	2.7772	0
23/04/2026	R033 On 06-May-27			Bond Future	8.6507	8.5458	107.2262	107.7221	0
23/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1692.8200	1872.2400	1.6928	1.8722	0
23/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5160.0500	4843.5900	5.1601	4.8436	0
23/04/2026	R035 On 07-May-26			Bond Future	8.6182	8.5384	103.2998	103.7921	52,490
23/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	112.2900	208.6600	0.1123	0.2087	1,000
23/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2155.9400	1759.9500	2.1559	1.7600	0
23/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	130.3800	236.9400	0.1304	0.2369	0
23/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	2047.9900	1662.1900	2.0480	1.6622	16,000
23/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	550.7100	806.4100	0.5507	0.8064	0
23/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	971.2400	734.5800	0.9712	0.7346	16,000
23/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	1409.0500	1798.3300	1.4091	1.7983	1,000
23/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	360.5000	257.4200	0.3605	0.2574	0
23/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	3536.3200	4015.7900	3.5363	4.0158	0
23/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	41.2200	28.3300	0.0412	0.0283	1,000
23/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6037.4200	6529.0500	6.0374	6.5291	250
23/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	2.5400	1.8100	0.0025	0.0018	0
23/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6150.4900	6642.2100	6.1505	6.6422	200
23/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	2.2200	1.5800	0.0022	0.0016	0
23/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6432.5500	6924.4700	6.4326	6.9245	350
23/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	1.5800	1.1400	0.0016	0.0011	0
23/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	8817.4200	9309.7600	8.8174	9.3098	0
23/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.0800	0.0600	0.0001	0.0001	250
23/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	8926.4800	9418.8200	8.9265	9.4188	0
23/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.0700	0.0500	0.0001	0.0001	200
23/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9198.3900	9690.7400	9.1984	9.6907	0
23/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.0500	0.0400	0.0001	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
23/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11494.0500	11986.4100	11.4941	11.9864	0
23/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
23/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	11598.9800	12091.3400	11.5990	12.0913	0
23/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
23/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	11860.6100	12352.9700	11.8606	12.3530	0
23/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
23/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	12639.4700	13131.8300	12.6395	13.1318	0
23/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R035 On 06-August-26			Bond Future	8.6736	8.5902	105.1693	105.6708	76,071
23/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	263.6200	331.3900	0.2636	0.3314	4,899
23/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6328.2400	5894.5400	6.3282	5.8945	0
23/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	411.5500	508.3700	0.4116	0.5084	0
23/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5192.8400	4788.1900	5.1928	4.7882	0
23/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	458.0700	563.3600	0.4581	0.5634	4,899
23/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4921.6200	4525.4400	4.9216	4.5254	0
23/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1031.2500	1213.7900	1.0313	1.2138	1,000
23/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3366.4000	3047.4700	3.3664	3.0475	0
23/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1143.9100	1338.7000	1.1439	1.3387	0
23/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3170.7500	2864.0700	3.1708	2.8641	4,899
23/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2205.3900	2488.7800	2.2054	2.4888	350
23/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1987.1700	1769.0900	1.9872	1.7691	0
23/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2486.1900	2787.1100	2.4862	2.7871	1,000
23/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1790.8800	1590.3300	1.7909	1.5903	0
23/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	3832.9500	4197.6700	3.8330	4.1977	200
23/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1142.3600	1005.6100	1.1424	1.0056	0
23/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4176.1900	4553.4300	4.1762	4.5534	0
23/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1023.6200	899.3900	1.0236	0.8994	350
23/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4219.6900	4598.4300	4.2197	4.5984	250
23/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1009.5800	886.8500	1.0096	0.8869	0
23/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	4979.4100	5381.4200	4.9794	5.3814	0
23/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	797.6500	698.1900	0.7977	0.6982	1,000
23/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6103.3700	6531.6300	6.1034	6.5316	0
23/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	571.1500	497.9400	0.5712	0.4979	200
23/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6487.9900	6923.4800	6.4880	6.9235	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	511.0800	445.1000	0.5111	0.4451	350
23/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6536.3900	6972.7300	6.5364	6.9727	0
23/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	504.0800	438.9500	0.5041	0.4390	250
23/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	8553.7100	9017.2900	8.5537	9.0173	0
23/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	285.9800	248.0900	0.2860	0.2481	200
23/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9002.0300	9469.8900	9.0020	9.4699	0
23/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	252.8300	219.2200	0.2528	0.2192	250
23/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13142.0900	13635.5800	13.1421	13.6356	0
23/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	53.5300	45.5500	0.0535	0.0456	0
23/04/2026	R035 On 05-November-26			Bond Future	8.7225	8.6356	102.6061	103.1170	3
23/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	917.5600	1057.8000	0.9176	1.0578	600
23/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5452.6300	5081.9700	5.4526	5.0820	0
23/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1949.6700	2180.1600	1.9497	2.1802	0
23/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3442.8600	3162.4500	3.4429	3.1625	600
23/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	2970.9900	3261.1000	2.9710	3.2611	200
23/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2518.2500	2297.4600	2.5183	2.2975	0
23/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3574.8800	3892.6100	3.5749	3.8926	0
23/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2138.3000	1945.1300	2.1383	1.9451	600
23/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	4888.4200	5251.7400	4.8884	5.2517	0
23/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1577.3600	1429.7800	1.5774	1.4298	200
23/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7031.9900	7447.5700	7.0320	7.4476	0
23/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	967.1900	871.8700	0.9672	0.8719	200
23/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8070.4600	8503.8900	8.0705	8.5039	0
23/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	772.8700	695.4000	0.7729	0.6954	0
23/04/2026	R035 On 04-February-27			Bond Future	8.7712	8.6803	104.5534	105.0741	0
23/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	857.2400	976.7400	0.8572	0.9767	3,000
23/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	7222.7200	6821.5400	7.2227	6.8215	0
23/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1605.0400	1794.0200	1.6050	1.7940	3,000
23/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4936.9300	4605.2300	4.9369	4.6052	0
23/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3435.9000	3728.0200	3.4359	3.7280	0
23/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2986.9500	2758.3900	2.9870	2.7584	3,000
23/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4022.2300	4338.0500	4.0222	4.3381	0
23/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2613.7300	2408.8700	2.6137	2.4089	0
23/04/2026	R035 On 06-May-27			Bond Future	8.8198	8.7249	102.0206	102.5510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1928.0500	2130.9500	1.9281	2.1310	0
23/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5167.2500	4839.7700	5.1673	4.8398	0
23/04/2026	R038 On 07-May-26			Bond Future	8.9993	8.9246	114.7487	115.3396	3,961
23/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16899.4500	17490.3700	16.8995	17.4904	0
23/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R038 On 06-August-26			Bond Future	9.0625	8.9850	116.8255	117.4272	1,069
23/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18509.2500	19105.2700	18.5093	19.1053	0
23/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	40.6800	34.9900	0.0407	0.0350	0
23/04/2026	R038 On 05-November-26			Bond Future	9.1176	9.0370	113.4957	114.1087	0
23/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12170.4300	12706.5800	12.1704	12.7066	0
23/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	880.7000	803.8000	0.8807	0.8038	0
23/04/2026	R038 On 04-February-27			Bond Future	9.1717	9.0881	115.6498	116.2746	0
23/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6356.4100	6761.1500	6.3564	6.7612	0
23/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3231.9800	3011.9400	3.2320	3.0119	0
23/04/2026	R038 On 06-May-27			Bond Future	9.2301	9.1431	112.3463	112.9829	0
23/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3010.2300	3271.5200	3.0102	3.2715	0
23/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6894.3800	6519.1200	6.8944	6.5191	0
23/04/2026	R053 On 07-May-26			Bond Future	9.0920	9.0524	126.6196	127.1015	24,128
23/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	25844.4400	26326.3600	25.8444	26.3264	0
23/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R053 On 06-August-26			Bond Future	9.1393	9.0985	128.9113	129.4022	68,907
23/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	517.7100	583.1800	0.5177	0.5832	530
23/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	14107.5700	13682.1700	14.1076	13.6822	0
23/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1533.7300	1683.7900	1.5337	1.6838	0
23/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	8294.1700	7953.3600	8.2942	7.9534	0
23/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3933.7500	4202.6600	3.9338	4.2027	530
23/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4407.0000	4185.0400	4.4070	4.1850	530
23/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	7582.9700	7948.5700	7.5830	7.9486	0
23/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2258.7400	2133.4700	2.2587	2.1335	530
23/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	29842.4600	30330.8600	29.8425	30.3309	0
23/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	42.4400	39.9700	0.0424	0.0400	0
23/04/2026	R053 On 05-November-26			Bond Future	9.1801	9.1381	125.4261	125.9262	0
23/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	21601.3500	22060.5500	21.6014	22.0606	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	951.0300	910.1000	0.9510	0.9101	0
23/04/2026	R053 On 04-February-27			Bond Future	9.2195	9.1764	127.8066	128.3164	0
23/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	12201.9500	12576.4400	12.2020	12.5764	0
23/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3668.5600	3533.3000	3.6686	3.5333	0
23/04/2026	R053 On 06-May-27			Bond Future	9.2612	9.2167	124.3542	124.8735	0
23/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5379.7700	5620.2100	5.3798	5.6202	0
23/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	9464.0400	9185.1800	9.4640	9.1852	0
23/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
23/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	30.8800	31.9700	0.0309	0.0320	0
23/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	30.8800	31.9700	0.0309	0.0320	0
23/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
23/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	57.6800	57.9500	0.0577	0.0580	0
23/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	57.6800	57.9500	0.0577	0.0580	0
23/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
23/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39.0300	39.1300	0.0390	0.0391	0
23/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39.0300	39.1300	0.0390	0.0391	0
23/04/2026	R202 On 07-May-26			Bond Future	299.1585	299.7484	299.1585	299.7484	772
23/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21608.4500	22198.3700	21.6085	22.1984	0
23/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R202 On 06-August-26			Bond Future	299.2411	299.8422	299.2411	299.8422	565
23/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20381.0600	20982.1700	20.3811	20.9822	0
23/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R202 On 05-November-26			Bond Future	304.8264	305.4394	304.8264	305.4394	0
23/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24366.3900	24979.3700	24.3664	24.9794	0
23/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R202 On 04-February-27			Bond Future	305.1547	305.7804	305.1547	305.7804	0
23/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10424.7200	11050.3600	10.4247	11.0504	0
23/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R202 On 06-May-27			Bond Future	310.9773	311.6147	310.9773	311.6147	0
23/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3987.2900	4624.6700	3.9873	4.6247	0
23/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R209 On 07-May-26			Bond Future	8.7681	8.7034	84.2826	84.6600	16,403
23/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12112.7200	12490.1900	12.1127	12.4902	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R209 On 06-August-26			Bond Future	8.8227	8.7555	85.8079	86.1924	36,935
23/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13181.6900	13561.5300	13.1817	13.5615	0
23/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	40.2500	35.6300	0.0403	0.0356	0
23/04/2026	R209 On 05-November-26			Bond Future	8.8690	8.7993	84.2382	84.6299	0
23/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8363.3000	8700.9400	8.3633	8.7009	0
23/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	712.1400	658.0800	0.7121	0.6581	0
23/04/2026	R209 On 04-February-27			Bond Future	8.9142	8.8418	85.8369	86.2361	0
23/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1110.5300	1223.4900	1.1105	1.2235	3,237
23/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6157.3400	5871.1100	6.1573	5.8711	0
23/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3299.9900	3521.4700	3.3000	3.5215	0
23/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3048.2900	2870.5800	3.0483	2.8706	3,237
23/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4408.4100	4662.2300	4.4084	4.6622	0
23/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2426.5000	2281.1300	2.4265	2.2811	0
23/04/2026	R209 On 06-May-27			Bond Future	8.9631	8.8880	84.3039	84.7105	0
23/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1667.4100	1810.0600	1.6674	1.8101	4,620
23/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5627.6400	5363.6300	5.6276	5.3636	0
23/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1961.8200	2121.3000	1.9618	2.1213	0
23/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	5013.3700	4766.1900	5.0134	4.7662	0
23/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4599.1600	4853.1400	4.5992	4.8531	0
23/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2702.0900	2549.4100	2.7021	2.5494	4,620
23/04/2026	R210 On 07-May-26			Bond Future	261.5685	261.4322	261.5685	261.4322	945
23/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6168.5200	6032.1600	6.1685	6.0322	0
23/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R210 On 06-August-26			Bond Future	266.3682	266.2296	266.3682	266.2296	148
23/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6528.2000	6389.6200	6.5282	6.3896	0
23/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R210 On 05-November-26			Bond Future	267.8023	267.6621	267.8023	267.6621	0
23/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14472.3300	14332.0900	14.4723	14.3321	0
23/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R210 On 04-February-27			Bond Future	272.9456	272.8028	272.9456	272.8028	0
23/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6915.6200	6772.8200	6.9156	6.7728	0
23/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R210 On 06-May-27			Bond Future	274.5377	274.3928	274.5377	274.3928	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3407.6500	3262.8000	3.4077	3.2628	0
23/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R213 On 07-May-26			Bond Future	8.1585	8.0885	96.8443	97.1108	81,193
23/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5999.5100	6266.0200	5.9995	6.2660	0
23/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
23/04/2026	R213 On 06-August-26			Bond Future	8.2143	8.1397	98.5970	98.8685	19,732
23/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5337.0400	5589.5300	5.3370	5.5895	0
23/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	156.2000	137.1700	0.1562	0.1372	0
23/04/2026	R213 On 05-November-26			Bond Future	8.2616	8.1818	96.8636	97.1403	0
23/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2639.0800	2829.7300	2.6391	2.8297	0
23/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	964.8300	878.7900	0.9648	0.8788	0
23/04/2026	R213 On 04-February-27			Bond Future	8.3081	8.2225	98.7019	98.9839	0
23/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1450.9500	1586.5700	1.4510	1.5866	0
23/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2005.9600	1859.5400	2.0060	1.8595	0
23/04/2026	R213 On 06-May-27			Bond Future	8.3558	8.2639	97.0105	97.2977	0
23/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	749.0300	836.8900	0.7490	0.8369	0
23/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3270.7700	3071.3600	3.2708	3.0714	0
23/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1504.9900	1639.7600	1.5050	1.6398	2,830
23/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2212.4800	2059.9800	2.2125	2.0600	0
23/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3765.3700	3973.3400	3.7654	3.9733	0
23/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1025.4200	946.1200	1.0254	0.9461	2,830
23/04/2026	R214 On 07-May-26			Bond Future	9.1780	9.0983	79.8240	80.3663	21,445
23/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13880.5200	14422.8700	13.8805	14.4229	0
23/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R214 On 06-August-26			Bond Future	9.2327	9.1504	81.2687	81.8210	19,349
23/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15690.4200	16236.0600	15.6904	16.2361	0
23/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	47.5100	40.9300	0.0475	0.0409	0
23/04/2026	R214 On 05-November-26			Bond Future	9.2823	9.1976	79.4695	80.0322	0
23/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10841.9100	11338.8100	10.8419	11.3388	0
23/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	723.4700	657.7000	0.7235	0.6577	0
23/04/2026	R214 On 04-February-27			Bond Future	9.3320	9.2446	80.9777	81.5511	0
23/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6092.0800	6483.7200	6.0921	6.4837	0
23/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2505.8200	2324.1200	2.5058	2.3241	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	R214 On 06-May-27			Bond Future	9.3811	9.2909	79.2059	79.7899	0
23/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2549.0300	2790.6900	2.5490	2.7907	0
23/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5873.7600	5531.3800	5.8738	5.5314	0
23/04/2026	R248 On 07-May-26			Bond Future	9.1723	9.1277	97.7598	98.1658	116,465
23/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	1.7900	4.0600	0.0018	0.0041	1,620
23/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	8457.4600	8053.7200	8.4575	8.0537	0
23/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	74.2100	118.6400	0.0742	0.1186	1,620
23/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	4512.8700	4151.2900	4.5129	4.1513	0
23/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1226.3200	1487.9100	1.2263	1.4879	0
23/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1156.6400	1012.2200	1.1566	1.0122	0
23/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1274.3100	1540.5800	1.2743	1.5406	0
23/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1114.1300	974.3900	1.1141	0.9744	0
23/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	19279.4600	19685.4700	19.2795	19.6855	0
23/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R248 On 06-August-26			Bond Future	9.2220	9.1761	99.5291	99.9426	252,428
23/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2206.1000	2395.5800	2.2061	2.3956	0
23/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4230.0600	4006.1100	4.2301	4.0061	1,762
23/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	7742.9500	8083.0900	7.7430	8.0831	0
23/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1153.2000	1079.9100	1.1532	1.0799	1,762
23/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	22709.7300	23121.0900	22.7097	23.1211	0
23/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	29.8100	27.7400	0.0298	0.0277	0
23/04/2026	R248 On 05-November-26			Bond Future	9.2668	9.2195	96.9253	97.3466	0
23/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	16407.6800	16794.2600	16.4077	16.7943	0
23/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	707.1500	672.4400	0.7072	0.6724	0
23/04/2026	R248 On 04-February-27			Bond Future	9.3114	9.2627	98.7648	99.1942	0
23/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9289.1900	9606.1200	9.2892	9.6061	0
23/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2664.6100	2552.1300	2.6646	2.5521	0
23/04/2026	R248 On 06-May-27			Bond Future	9.3550	9.3049	96.1863	96.6237	0
23/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4098.4300	4303.7100	4.0984	4.3037	0
23/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6811.8600	6579.7500	6.8119	6.5798	0
23/04/2026	R2R9 On 07-May-26			Bond Future	9.1092	9.0345	106.8527	107.4374	0
23/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96002.9800	96587.6500	96.0030	96.5877	0
23/04/2026	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
23/04/2026	R2R9 On 06-August-26			Bond Future	9.1724	9.0950	108.7866	109.3820	0
23/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95667.1200	96262.4900	95.6671	96.2625	0
23/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R2R9 On 05-November-26			Bond Future	9.2278	9.1476	105.8128	106.4194	0
23/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94842.7200	95449.3200	94.8427	95.4493	0
23/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R2R9 On 04-February-27			Bond Future	9.2823	9.1992	107.8211	108.4393	0
23/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5389.5000	5868.0400	5.3895	5.8680	0
23/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1020.9800	881.3100	1.0210	0.8813	0
23/04/2026	R2R9 On 06-May-27			Bond Future	9.3407	9.2546	104.8744	105.5041	0
23/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1508.9200	1724.5700	1.5089	1.7246	0
23/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5320.0400	4905.9500	5.3200	4.9060	0
23/04/2026	R4R2 On 07-May-26			Bond Future	9.2390	9.1894	108.4479	108.8799	7,188
23/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97358.8100	97790.7800	97.3588	97.7908	0
23/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R4R2 On 06-August-26			Bond Future	9.3003	9.2491	110.4106	110.8507	10,153
23/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96993.3600	97433.4300	96.9934	97.4334	0
23/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R4R2 On 05-November-26			Bond Future	9.3544	9.3014	107.3408	107.7891	0
23/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96118.1700	96566.4900	96.1182	96.5665	0
23/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	R4R2 On 04-February-27			Bond Future	9.4076	9.3529	109.3781	109.8350	0
23/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6733.4300	7101.1600	6.7334	7.1012	0
23/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	963.7600	874.5800	0.9638	0.8746	0
23/04/2026	R4R2 On 06-May-27			Bond Future	9.4641	9.4075	106.3346	106.8001	0
23/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1865.5300	2033.4100	1.8655	2.0334	0
23/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5775.2700	5477.7200	5.7753	5.4777	0
23/04/2026	RR87 On 07-May-26			Bond Future	7.3554	7.2607	102.7166	102.7700	0
23/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.0019	0.0352	0.0000	0.0000	0
23/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	308.1119	254.7652	0.3081	0.2548	0
23/04/2026	RR87 On 06-August-26			Bond Future	7.3754	7.2143	100.8309	100.8878	0
23/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0.4761	1.6298	0.0005	0.0016	0
23/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	299.4261	243.7198	0.2994	0.2437	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	RR87 On 05-November-26			Bond Future	7.0260	6.5184	102.6896	102.7477	0
23/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0008	0.0544	0.0000	0.0001	0
23/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	201.3608	143.2944	0.2014	0.1433	0
23/04/2026	RR88 On 07-May-26			Bond Future	7.6535	7.5621	105.1413	105.2788	0
23/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1232.5500	1095.1100	1.2326	1.0951	0
23/04/2026	RR88 On 06-August-26			Bond Future	7.7352	7.6254	104.2117	104.3427	0
23/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	2.5590	5.2890	0.0026	0.0053	0
23/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1137.6890	1009.4190	1.1377	1.0094	0
23/04/2026	RR88 On 05-November-26			Bond Future	7.7749	7.6389	105.4834	105.6246	0
23/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	6.7746	12.4870	0.0068	0.0125	0
23/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1120.3946	984.8270	1.1204	0.9848	0
23/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0