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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
24/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	2029 On 07-May-26			Bond Future	147.1341	147.1821	147.1341	147.1821	1,876
24/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5314.1100	5362.1000	5.3141	5.3621	0
24/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2029 On 06-August-26			Bond Future	149.8487	149.8828	149.8487	149.8828	8,451
24/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5748.6500	5782.8000	5.7487	5.7828	0
24/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2029 On 05-November-26			Bond Future	151.1543	151.1952	151.1543	151.1952	0
24/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3594.2600	3635.2000	3.5943	3.6352	0
24/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2029 On 04-February-27			Bond Future	154.0333	154.0989	154.0333	154.0989	0
24/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4313.3300	4378.9100	4.3133	4.3789	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2029 On 06-May-27			Bond Future	155.4154	155.5214	155.4154	155.5214	0
24/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2095.4200	2201.3800	2.0954	2.2014	0
24/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2030 On 07-May-26			Bond Future	8.0356	7.9904	102.1000	102.2431	57,283
24/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.4000	0.2600	0.0004	0.0003	1,000
24/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2653.5600	2510.3900	2.6536	2.5104	0
24/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	57.9000	71.1300	0.0579	0.0711	1,000
24/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1094.0800	964.2800	1.0941	0.9643	0
24/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	223.5400	266.9300	0.2235	0.2669	0
24/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	589.9200	490.2800	0.5899	0.4903	1,000
24/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4172.7800	4315.6300	4.1728	4.3156	0
24/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.2500	0.0700	0.0003	0.0001	0
24/04/2026	2030 On 06-August-26			Bond Future	8.1035	8.0578	99.9486	100.0841	150,861
24/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	128.7700	121.2000	0.1288	0.1212	1,000
24/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2822.7400	2679.7200	2.8227	2.6797	0
24/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	443.5600	490.8400	0.4436	0.4908	1,000
24/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1619.0500	1530.8800	1.6191	1.5309	0
24/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	908.6500	987.6200	0.9087	0.9876	0
24/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1037.6800	981.2000	1.0377	0.9812	1,000
24/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3473.0700	3577.5400	3.4731	3.5775	0
24/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	228.1300	197.1500	0.2281	0.1972	0
24/04/2026	2030 On 05-November-26			Bond Future	8.1475	8.0964	101.7869	101.9292	2,093
24/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1650.0300	1770.7000	1.6500	1.7707	0
24/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	978.5300	956.9400	0.9785	0.9569	0
24/04/2026	2030 On 04-February-27			Bond Future	8.1929	8.1306	99.6949	99.8560	0
24/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	850.8800	926.6100	0.8509	0.9266	0
24/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1821.0100	1735.5700	1.8210	1.7356	0
24/04/2026	2030 On 06-May-27			Bond Future	8.2680	8.1884	101.5481	101.7384	0
24/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	432.2900	442.8200	0.4323	0.4428	0
24/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2851.3200	2671.5300	2.8513	2.6715	0
24/04/2026	2031 On 07-May-26			Bond Future	115.7978	115.7289	115.7978	115.7289	1,034
24/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1957.9800	1888.9100	1.9580	1.8889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.2100	0.0000	0.0002	0.0000	0
24/04/2026	2031 On 06-August-26			Bond Future	115.5097	115.4280	115.5097	115.4280	4,492
24/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1841.7200	1622.9300	1.8417	1.6229	0
24/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	142.0300	4.8900	0.1420	0.0049	0
24/04/2026	2031 On 05-November-26			Bond Future	117.6611	117.5828	117.6611	117.5828	0
24/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6172.1200	6092.7600	6.1721	6.0928	0
24/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.0000	0.0000	0.0010	0.0000	0
24/04/2026	2031 On 04-February-27			Bond Future	117.4281	117.3669	117.4281	117.3669	0
24/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1722.1000	1279.2700	1.7221	1.2793	0
24/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	474.0300	92.3900	0.4740	0.0924	0
24/04/2026	2031 On 06-May-27			Bond Future	119.6381	119.6060	119.6381	119.6060	0
24/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2952.9500	2741.8800	2.9530	2.7419	0
24/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	184.8800	5.9300	0.1849	0.0059	0
24/04/2026	2032 On 07-May-26		Call	Bond Future	978.3400	958.9600	0.9783	0.9590	0
24/04/2026	2032 On 07-May-26			Bond Future	8.3639	8.3239	100.4109	100.5933	37,678
24/04/2026	2032 On 07-May-26		Put	Bond Future	567.4700	365.6600	0.5675	0.3657	0
24/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	7707.4300	7889.8000	7.7074	7.8898	0
24/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0600	0.0000	0.0001	0.0000	0
24/04/2026	2032 On 06-August-26			Bond Future	8.4235	8.3835	102.2382	102.4139	131,495
24/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7314.5200	7430.1600	7.3145	7.4302	0
24/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	193.6900	133.6700	0.1937	0.1337	0
24/04/2026	2032 On 05-November-26			Bond Future	8.4746	8.4314	99.9587	100.1419	41,855
24/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3932.4500	4013.5400	3.9325	4.0135	0
24/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1084.2800	982.1700	1.0843	0.9822	0
24/04/2026	2032 On 04-February-27			Bond Future	8.5274	8.4776	101.8398	102.0425	0
24/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2189.0000	2261.4300	2.1890	2.2614	0
24/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2381.8300	2251.5300	2.3818	2.2515	0
24/04/2026	2032 On 06-May-27			Bond Future	8.5903	8.5306	99.5738	99.8064	0
24/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1139.2400	1093.2500	1.1392	1.0933	0
24/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	4276.1300	3997.5600	4.2761	3.9976	0
24/04/2026	2033 On 07-May-26			Bond Future	143.7737	143.9591	143.7737	143.9591	1,708
24/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8613.6600	8799.0800	8.6137	8.7991	0
24/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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24/04/2026	2033 On 06-August-26			Bond Future	146.4262	146.6007	146.4262	146.6007	15,783
24/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12176.2300	12350.6500	12.1762	12.3507	0
24/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2033 On 05-November-26			Bond Future	147.5656	147.7493	147.5656	147.7493	0
24/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10305.5800	10489.3000	10.3056	10.4893	0
24/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2033 On 04-February-27			Bond Future	150.3763	150.5868	150.3763	150.5868	0
24/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7666.3100	7876.8100	7.6663	7.8768	0
24/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2033 On 06-May-27			Bond Future	151.5848	151.8375	151.5848	151.8375	0
24/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	374.8000	627.5000	0.3748	0.6275	0
24/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2037 On 07-May-26			Bond Future	8.8940	8.8894	99.6618	99.6923	100,116
24/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1346.0800	1268.1600	1.3461	1.2682	1,500
24/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	639.0400	530.7000	0.6390	0.5307	0
24/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	3960.0100	3959.8500	3.9600	3.9599	1,500
24/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	74.1000	43.5200	0.0741	0.0435	0
24/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7412.6000	7440.5900	7.4126	7.4406	0
24/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	3.6900	1.2600	0.0037	0.0013	1,500
24/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12557.9300	12588.3400	12.5579	12.5883	142
24/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
24/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14579.9600	14610.3800	14.5800	14.6104	0
24/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20114.2000	20144.6200	20.1142	20.1446	0
24/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
24/04/2026	2037 On 06-August-26			Bond Future	8.9559	8.9527	97.2155	97.2365	224,132
24/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7322.8700	7235.6400	7.3229	7.2356	2,541
24/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	660.1400	551.8300	0.6601	0.5518	0
24/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10895.9000	10841.2600	10.8959	10.8413	0
24/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	295.5800	219.8600	0.2956	0.2199	2,541
24/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	13984.5200	13985.4300	13.9845	13.9854	0
24/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	101.5000	81.3300	0.1015	0.0813	2,541
24/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16072.5100	16083.0700	16.0725	16.0831	0
24/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	43.9800	33.4600	0.0440	0.0335	0

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24/04/2026	2037 On 05-November-26			Bond Future	9.0051	9.0011	99.0035	99.0292	0
24/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4959.6100	4943.3600	4.9596	4.9434	4,490
24/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2084.5200	2042.5400	2.0845	2.0425	0
24/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8565.2800	8517.6500	8.5653	8.5177	0
24/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1078.9900	1005.6300	1.0790	1.0056	4,490
24/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10495.3800	10445.0700	10.4954	10.4451	0
24/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	789.5000	713.4600	0.7895	0.7135	0
24/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11541.8600	11492.0900	11.5419	11.4921	0
24/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	671.6800	596.1800	0.6717	0.5962	4,490
24/04/2026	2037 On 04-February-27			Bond Future	9.0554	9.0488	96.6087	96.6506	0
24/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1965.0600	1817.2700	1.9651	1.8173	4,490
24/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5962.8500	5773.1300	5.9629	5.7731	0
24/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4629.0800	4627.1600	4.6291	4.6272	0
24/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3036.9900	2993.1400	3.0370	2.9931	4,490
24/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5434.9300	5466.7000	5.4349	5.4667	0
24/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2616.4400	2606.2800	2.6164	2.6063	0
24/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6730.1100	6724.6600	6.7301	6.7247	0
24/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2111.3300	2063.9500	2.1113	2.0640	4,490
24/04/2026	2037 On 06-May-27			Bond Future	9.1165	9.1055	98.4044	98.4725	0
24/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2502.7500	2426.3400	2.5028	2.4263	0
24/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5903.9100	5759.3800	5.9039	5.7594	0
24/04/2026	2038 On 07-May-26			Bond Future	160.8272	161.3939	160.8272	161.3939	1,347
24/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16297.2100	16863.8900	16.2972	16.8639	0
24/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2038 On 06-August-26			Bond Future	161.5931	162.1542	161.5931	162.1542	3,784
24/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16873.1300	17434.1900	16.8731	17.4342	0
24/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2038 On 05-November-26			Bond Future	164.6028	165.1810	164.6028	165.1810	1,464
24/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18292.7900	18871.0100	18.2928	18.8710	0
24/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2038 On 04-February-27			Bond Future	165.4917	166.1071	165.4917	166.1071	0
24/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11661.7400	12277.0900	11.6617	12.2771	0
24/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2038 On 06-May-27			Bond Future	168.6070	169.2765	168.6070	169.2765	0

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24/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	2507.0000	3176.4900	2.5070	3.1765	0
24/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2040 On 07-May-26		Call	Bond Future	2161.5100	2035.4700	2.1615	2.0355	0
24/04/2026	2040 On 07-May-26			Bond Future	9.1390	9.1295	101.4117	101.4849	33,351
24/04/2026	2040 On 07-May-26		Put	Bond Future	749.8000	550.5800	0.7498	0.5506	0
24/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	90.6700	62.4000	0.0907	0.0624	27,500
24/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3946.7200	3845.2700	3.9467	3.8453	0
24/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11016.8100	11089.5700	11.0168	11.0896	1,460
24/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.6200	0.2000	0.0006	0.0002	0
24/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13676.7300	13749.8700	13.6767	13.7499	0
24/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0500	0.0100	0.0001	0.0000	0
24/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16985.6100	17058.7900	16.9856	17.0588	0
24/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	17276.9900	17350.1700	17.2770	17.3502	0
24/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
24/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19049.6800	19122.8600	19.0497	19.1229	0
24/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20108.0200	20181.2000	20.1080	20.1812	0
24/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
24/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21790.3400	21863.5200	21.7903	21.8635	0
24/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2040 On 06-August-26			Bond Future	9.2019	9.1934	98.7466	98.8111	68,499
24/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	19358.0600	19406.0500	19.3581	19.4061	0
24/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	45.2900	28.8500	0.0453	0.0289	0
24/04/2026	2040 On 05-November-26			Bond Future	9.2529	9.2435	100.5629	100.6328	1,566
24/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6796.4500	6747.4000	6.7965	6.7474	2,300
24/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2074.4100	1955.4600	2.0744	1.9555	0
24/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10908.7800	10853.2200	10.9088	10.8532	0
24/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1119.3700	993.9100	1.1194	0.9939	2,300
24/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13071.9300	13024.7900	13.0719	13.0248	0
24/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	834.6500	717.6100	0.8347	0.7176	0
24/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14226.3000	14185.4300	14.2263	14.1854	0
24/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	711.4900	600.7200	0.7115	0.6007	2,300
24/04/2026	2040 On 04-February-27			Bond Future	9.3052	9.2933	97.9469	98.0341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2586.5300	2395.0900	2.5865	2.3951	2,300
24/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6542.8600	6264.1800	6.5429	6.2642	0
24/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5943.3900	5907.9300	5.9434	5.9079	0
24/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3321.3800	3198.6800	3.3214	3.1987	2,300
24/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7192.2500	7152.2300	7.1923	7.1522	0
24/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2761.7900	2634.5300	2.7618	2.6345	0
24/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8397.7000	8337.2900	8.3977	8.3373	0
24/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2340.9200	2193.2700	2.3409	2.1933	2,300
24/04/2026	2040 On 06-May-27			Bond Future	9.3667	9.3508	99.7673	99.8820	0
24/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3155.9500	2950.6800	3.1560	2.9507	0
24/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6754.6100	6434.6300	6.7546	6.4346	0
24/04/2026	2043 On 07-May-26			Bond Future	125.8933	125.8977	125.8933	125.8977	0
24/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14193.2700	14197.7200	14.1933	14.1977	0
24/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2043 On 06-August-26			Bond Future	125.3599	125.3519	125.3599	125.3519	3,416
24/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14481.2903	14471.9000	14.4813	14.4719	0
24/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.3803	0.0000	0.0014	0.0000	0
24/04/2026	2043 On 05-November-26			Bond Future	127.6948	127.6920	127.6948	127.6920	0
24/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14871.6611	14851.9624	14.8717	14.8520	0
24/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	16.8211	0.0024	0.0168	0.0000	0
24/04/2026	2043 On 04-February-27			Bond Future	127.2126	127.2300	127.2126	127.2300	0
24/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9926.2807	9610.2493	9.9263	9.6102	0
24/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	343.6807	10.2493	0.3437	0.0102	0
24/04/2026	2043 On 06-May-27			Bond Future	129.6066	129.6572	129.6066	129.6572	0
24/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	4545.8756	3108.6992	4.5459	3.1087	0
24/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	2419.2356	931.5392	2.4192	0.9315	0
24/04/2026	2044 On 07-May-26		Call	Bond Future	814.3500	611.9800	0.8144	0.6120	0
24/04/2026	2044 On 07-May-26			Bond Future	9.2183	9.2238	98.3659	98.3197	34,640
24/04/2026	2044 On 07-May-26		Put	Bond Future	2448.4700	2292.3100	2.4485	2.2923	0
24/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6276.0100	6215.6900	6.2760	6.2157	0
24/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	42.8600	28.7500	0.0429	0.0288	15,000
24/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	18414.1300	18367.9200	18.4141	18.3679	0
24/04/2026	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
24/04/2026	2044 On 06-August-26			Bond Future	9.2762	9.2831	95.7707	95.7138	46,048
24/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2111.1300	1858.2000	2.1111	1.8582	0
24/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4439.0600	4242.9700	4.4391	4.2430	7,000
24/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3076.8000	2827.8600	3.0768	2.8279	0
24/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3294.0300	3101.9300	3.2940	3.1019	7,000
24/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5597.2500	5379.4100	5.5973	5.3794	0
24/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1793.7800	1632.7800	1.7938	1.6328	14,500
24/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	21482.9700	21409.1700	21.4830	21.4092	0
24/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	41.8900	24.9300	0.0419	0.0249	0
24/04/2026	2044 On 05-November-26			Bond Future	9.3232	9.3298	97.5321	97.4785	89,193
24/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15352.2500	15148.7100	15.3523	15.1487	0
24/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	793.1400	643.2700	0.7931	0.6433	0
24/04/2026	2044 On 04-February-27			Bond Future	9.3712	9.3761	94.9843	94.9452	0
24/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8925.3600	8663.5600	8.9254	8.6636	0
24/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2709.9400	2487.2700	2.7099	2.4873	0
24/04/2026	2044 On 06-May-27			Bond Future	9.4270	9.4288	96.7497	96.7349	0
24/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3999.8800	3672.6900	3.9999	3.6727	0
24/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6832.0500	6519.7100	6.8321	6.5197	0
24/04/2026	2046 On 07-May-26			Bond Future	143.3117	143.7424	143.3117	143.7424	10,091
24/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	18361.6500	18792.4100	18.3617	18.7924	0
24/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2046 On 06-August-26			Bond Future	145.9555	146.3799	145.9555	146.3799	18,602
24/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	23575.5400	23999.9300	23.5755	23.9999	0
24/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2046 On 05-November-26			Bond Future	146.3403	146.7784	146.3403	146.7784	0
24/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	20860.3300	21298.4400	20.8603	21.2984	0
24/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2046 On 04-February-27			Bond Future	149.1278	149.5975	149.1278	149.5975	0
24/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	18037.8000	18507.4600	18.0378	18.5075	0
24/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2046 On 06-May-27			Bond Future	149.5499	150.0665	149.5499	150.0665	0
24/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	559.8800	1076.4800	0.5599	1.0765	0
24/04/2026	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
24/04/2026	2050 On 07-May-26			Bond Future	148.2529	150.7989	148.2529	150.7989	2,461
24/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	24182.8900	26728.8500	24.1829	26.7289	0
24/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2050 On 06-August-26			Bond Future	148.5365	151.1145	148.5365	151.1145	17,138
24/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	25266.5400	27844.5400	25.2665	27.8445	0
24/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2050 On 05-November-26			Bond Future	151.3027	153.9352	151.3027	153.9352	0
24/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	27462.6900	30095.2000	27.4627	30.0952	0
24/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2050 On 04-February-27			Bond Future	151.6844	154.3910	151.6844	154.3910	0
24/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	19294.3500	22000.9700	19.2944	22.0010	0
24/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	2050 On 06-May-27			Bond Future	154.5395	157.3369	154.5395	157.3369	0
24/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	4079.5400	6876.9100	4.0795	6.8769	0
24/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	AL37 On 07-May-26			Index Future	1260.9610	1263.0600	1260.9610	1,263.0600	0
24/04/2026	AL37 On 06-August-26			Index Future	1283.6660	1285.6740	1283.6660	1,285.6740	0
24/04/2026	AL37 On 05-November-26			Index Future	1307.5220	1309.6210	1307.5220	1,309.6210	0
24/04/2026	AL37 On 04-February-27			Index Future	1332.1260	1334.4710	1332.1260	1,334.4710	0
24/04/2026	AL37 On 06-May-27			Index Future	1356.9150	1359.6430	1356.9150	1,359.6430	0
24/04/2026	AL7T On 07-May-26			Index Future	1634.4150	1635.0540	1634.4150	1,635.0540	0
24/04/2026	AL7T On 06-August-26			Index Future	1663.8440	1664.3280	1663.8440	1,664.3280	0
24/04/2026	AL7T On 05-November-26			Index Future	1694.7660	1695.3270	1694.7660	1,695.3270	0
24/04/2026	AL7T On 04-February-27			Index Future	1726.6570	1727.4950	1726.6570	1,727.4950	0
24/04/2026	AL7T On 06-May-27			Index Future	1758.7880	1760.0810	1758.7880	1,760.0810	0
24/04/2026	ALBI On 07-May-26			Index Future	1383.9220	1384.5650	1383.9220	1,384.5650	65
24/04/2026	ALBI On 06-August-26			Index Future	1408.8400	1409.3550	1408.8400	1,409.3550	12
24/04/2026	ALBI On 05-November-26			Index Future	1435.0230	1435.6040	1435.0230	1,435.6040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	ALBI On 04-February-27			Index Future	1462.0260	1462.8450	1462.0260	1,462.8450	0
24/04/2026	ALBI On 06-May-27			Index Future	1489.2330	1490.4380	1489.2330	1,490.4380	0
24/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	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
24/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	ES33 On 07-May-26			Bond Future	9.0808	9.0713	92.8253	92.8728	0
24/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11944.8000	11992.2200	11.9448	11.9922	0
24/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES33 On 06-August-26			Bond Future	9.1570	9.1490	94.5379	94.5769	0
24/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12669.2900	12708.3000	12.6693	12.7083	0
24/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES33 On 05-November-26			Bond Future	9.2300	9.2207	92.5053	92.5490	0
24/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7176.9500	7220.6200	7.1770	7.2206	0
24/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES33 On 04-February-27			Bond Future	9.3085	9.2955	94.2674	94.3267	0
24/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1770.8200	1830.1400	1.7708	1.8301	0
24/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES33 On 06-May-27			Bond Future	9.3930	9.3740	92.2466	92.3310	0
24/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2678.7500	2594.3100	2.6788	2.5943	0
24/04/2026	ES42 On 07-May-26			Bond Future	9.5741	9.5797	91.6912	91.6490	0
24/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17049.7700	17007.6000	17.0498	17.0076	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES42 On 06-August-26			Bond Future	9.6394	9.6463	93.3829	93.3308	0
24/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18908.5400	18856.4400	18.9085	18.8564	0
24/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES42 On 05-November-26			Bond Future	9.6997	9.7064	90.8579	90.8087	0
24/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12893.0900	12843.9000	12.8931	12.8439	0
24/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES42 On 04-February-27			Bond Future	9.7609	9.7658	92.5886	92.5531	0
24/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3728.6700	3693.2100	3.7287	3.6932	0
24/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES42 On 06-May-27			Bond Future	9.8283	9.8300	90.0666	90.0543	0
24/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3675.7400	3688.0600	3.6757	3.6881	0
24/04/2026	GOVI On 07-May-26			GOVI	1357.8230	1358.4720	1357.8230	1,358.4720	60
24/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1808230.0000	1814720.0000	180.8230	181.4720	0
24/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	GOVI On 06-August-26			GOVI	1382.2710	1382.7940	1382.2710	1,382.7940	568
24/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1932710.0000	1937940.0000	193.2710	193.7940	0
24/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	GOVI On 05-November-26			GOVI	1407.9600	1408.5490	1407.9600	1,408.5490	0
24/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1309600.0000	1315490.0000	130.9600	131.5490	0
24/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	GOVI On 04-February-27			GOVI	1434.4540	1435.2770	1434.4540	1,435.2770	0
24/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	654540.0000	662770.0000	65.4540	66.2770	0
24/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	GOVI On 06-May-27			GOVI	1461.1480	1462.3500	1461.1480	1,462.3500	0
24/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	341480.0000	353500.0000	34.1480	35.3500	0
24/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/04/2026	I258 On 07-May-26			Bond Future	134.0639	133.6176	134.0639	133.6176	0
24/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	20333.8600	19887.6200	20.3339	19.8876	0
24/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	I258 On 06-August-26			Bond Future	133.6814	133.2136	133.6814	133.2136	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20736.7056	20263.6100	20.7367	20.2636	0
24/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	5.3456	0.0000	0.0053	0.0000	0
24/04/2026	I258 On 05-November-26			Bond Future	136.1712	135.7004	136.1712	135.7004	0
24/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	21272.3834	20750.4478	21.2724	20.7504	0
24/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	51.2034	0.0078	0.0512	0.0000	0
24/04/2026	I258 On 04-February-27			Bond Future	135.8504	135.3923	135.8504	135.3923	0
24/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	17336.0067	16495.8139	17.3360	16.4958	0
24/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	385.6467	3.5639	0.3856	0.0036	0
24/04/2026	I258 On 06-May-27			Bond Future	138.4070	137.9752	138.4070	137.9752	0
24/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	7494.2084	4594.3952	7.4942	4.5944	0
24/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	3867.2484	1399.1952	3.8672	1.3992	0
24/04/2026	IGOV On 07-May-26			Index Future	445.4590	447.6320	445.4590	447.6320	32
24/04/2026	IGOV On 06-August-26			Index Future	453.5900	455.7570	453.5900	455.7570	224
24/04/2026	IGOV On 05-November-26			Index Future	462.1280	464.3550	462.1280	464.3550	8
24/04/2026	IGOV On 04-February-27			Index Future	470.9310	473.2730	470.9310	473.2730	0
24/04/2026	IGOV On 06-May-27			Index Future	479.7980	482.3050	479.7980	482.3050	0
24/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/04/2026	R033 On 07-May-26			Bond Future	8.4739	8.4390	108.9686	109.1568	310
24/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	9680.4200	9868.6100	9.6804	9.8686	0
24/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
24/04/2026	R033 On 06-August-26			Bond Future	8.5339	8.4993	110.9517	111.1324	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
24/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	8715.0600	8977.8900	8.7151	8.9779	0
24/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	217.6000	299.7400	0.2176	0.2997	0
24/04/2026	R033 On 05-November-26			Bond Future	8.5861	8.5488	107.9502	108.1388	0
24/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	4885.1400	5309.1000	4.8851	5.3091	0
24/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1211.8100	1447.1500	1.2118	1.4472	0
24/04/2026	R033 On 04-February-27			Bond Future	8.6396	8.5967	109.9816	110.1913	0
24/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2782.6800	3256.1600	2.7827	3.2562	0
24/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2731.9800	2995.8100	2.7320	2.9958	0
24/04/2026	R033 On 06-May-27			Bond Future	8.7021	8.6507	106.9845	107.2262	0
24/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1411.7000	1692.8200	1.4117	1.6928	0
24/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5120.6600	5160.0500	5.1207	5.1601	0
24/04/2026	R035 On 07-May-26			Bond Future	8.6229	8.6182	103.2711	103.2998	44,100
24/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	167.5400	112.2900	0.1675	0.1123	1,000
24/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2239.8900	2155.9400	2.2399	2.1559	0
24/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	188.8600	130.3800	0.1889	0.1304	0
24/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	2135.1700	2047.9900	2.1352	2.0480	16,000
24/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	629.6900	550.7100	0.6297	0.5507	0
24/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1078.9200	971.2400	1.0789	0.9712	16,000
24/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	1467.1200	1409.0500	1.4671	1.4091	1,000
24/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	447.2700	360.5000	0.4473	0.3605	0
24/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	3534.7200	3536.3200	3.5347	3.5363	0
24/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	68.3200	41.2200	0.0683	0.0412	1,000
24/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6012.6400	6037.4200	6.0126	6.0374	250
24/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	6.4600	2.5400	0.0065	0.0025	0
24/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6125.3500	6150.4900	6.1254	6.1505	200
24/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	5.7800	2.2200	0.0058	0.0022	0
24/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6406.6200	6432.5500	6.4066	6.4326	350
24/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	4.3500	1.5800	0.0044	0.0016	0
24/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	8789.0000	8817.4200	8.7890	8.8174	0
24/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.3600	0.0800	0.0004	0.0001	250
24/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	8898.0300	8926.4800	8.8980	8.9265	0
24/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.3200	0.0700	0.0003	0.0001	200
24/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9169.8800	9198.3900	9.1699	9.1984	0
24/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.2400	0.0500	0.0002	0.0001	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11465.3600	11494.0500	11.4654	11.4941	0
24/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	250
24/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	11570.2900	11598.9800	11.5703	11.5990	0
24/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	200
24/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	11831.9200	11860.6100	11.8319	11.8606	0
24/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	350
24/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	12610.7700	12639.4700	12.6108	12.6395	0
24/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R035 On 06-August-26			Bond Future	8.6767	8.6736	105.1505	105.1693	77,083
24/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	386.8500	263.6200	0.3869	0.2636	4,899
24/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6470.3000	6328.2400	6.4703	6.3282	0
24/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	562.3000	411.5500	0.5623	0.4116	0
24/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5362.4200	5192.8400	5.3624	5.1928	0
24/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	615.5100	458.0700	0.6155	0.4581	4,899
24/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	5097.8900	4921.6200	5.0979	4.9216	0
24/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1165.0800	1031.2500	1.1651	1.0313	1,000
24/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3519.0600	3366.4000	3.5191	3.3664	0
24/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1274.8600	1143.9100	1.2749	1.1439	0
24/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3320.5300	3170.7500	3.3205	3.1708	4,899
24/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2306.8500	2205.3900	2.3069	2.2054	350
24/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	2107.4600	1987.1700	2.1075	1.9872	0
24/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2580.4900	2486.1900	2.5805	2.4862	1,000
24/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1904.0100	1790.8800	1.9040	1.7909	0
24/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	3907.2300	3832.9500	3.9072	3.8330	200
24/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1235.4700	1142.3600	1.2355	1.1424	0
24/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4249.6700	4176.1900	4.2497	4.1762	0
24/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1115.9300	1023.6200	1.1159	1.0236	350
24/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4293.0100	4219.6900	4.2930	4.2197	250
24/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1101.7300	1009.5800	1.1017	1.0096	0
24/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5049.8400	4979.4100	5.0498	4.9794	0
24/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	886.9100	797.6500	0.8869	0.7977	1,000
24/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6167.1300	6103.3700	6.1671	6.1034	0
24/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	653.7400	571.1500	0.6537	0.5712	200
24/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6549.0200	6487.9900	6.5490	6.4880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	590.9400	511.0800	0.5909	0.5111	350
24/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6597.0600	6536.3900	6.5971	6.5364	0
24/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	583.5800	504.0800	0.5836	0.5041	250
24/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	8599.5100	8553.7100	8.5995	8.5537	0
24/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	350.6100	285.9800	0.3506	0.2860	200
24/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9044.5300	9002.0300	9.0445	9.0020	0
24/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	314.1600	252.8300	0.3142	0.2528	250
24/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13146.4800	13142.0900	13.1465	13.1421	0
24/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	76.7500	53.5300	0.0768	0.0535	0
24/04/2026	R035 On 05-November-26			Bond Future	8.7265	8.7225	102.5825	102.6061	32,647
24/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1058.7300	917.5600	1.0587	0.9176	600
24/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5617.4100	5452.6300	5.6174	5.4526	0
24/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2047.0800	1949.6700	2.0471	1.9497	0
24/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3563.8800	3442.8600	3.5639	3.4429	600
24/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3040.0200	2970.9900	3.0400	2.9710	200
24/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2610.8900	2518.2500	2.6109	2.5183	0
24/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3638.8500	3574.8800	3.6389	3.5749	0
24/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2225.8800	2138.3000	2.2259	2.1383	600
24/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	4932.1200	4888.4200	4.9321	4.8884	0
24/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1644.6700	1577.3600	1.6447	1.5774	200
24/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7101.6400	7031.9900	7.1016	7.0320	0
24/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1060.4500	967.1900	1.0605	0.9672	200
24/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8142.6700	8070.4600	8.1427	8.0705	0
24/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	868.6900	772.8700	0.8687	0.7729	0
24/04/2026	R035 On 04-February-27			Bond Future	8.7783	8.7712	104.5129	104.5534	0
24/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1029.2400	857.2400	1.0292	0.8572	3,000
24/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	7435.2100	7222.7200	7.4352	7.2227	0
24/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1764.3100	1605.0400	1.7643	1.6050	3,000
24/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	5136.6900	4936.9300	5.1367	4.9369	0
24/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3480.6500	3435.9000	3.4807	3.4359	0
24/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	3072.1900	2986.9500	3.0722	2.9870	3,000
24/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4059.5100	4022.2300	4.0595	4.0222	0
24/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2691.5000	2613.7300	2.6915	2.6137	0
24/04/2026	R035 On 06-May-27			Bond Future	8.8319	8.8198	101.9529	102.0206	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2059.0000	1928.0500	2.0590	1.9281	0
24/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5365.9600	5167.2500	5.3660	5.1673	0
24/04/2026	R038 On 07-May-26			Bond Future	9.0139	8.9993	114.6338	114.7487	1,561
24/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16784.5500	16899.4500	16.7846	16.8995	0
24/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R038 On 06-August-26			Bond Future	9.0762	9.0625	116.7199	116.8255	1,069
24/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18419.1900	18509.2500	18.4192	18.5093	0
24/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	56.1900	40.6800	0.0562	0.0407	0
24/04/2026	R038 On 05-November-26			Bond Future	9.1324	9.1176	113.3833	113.4957	2,562
24/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12143.3900	12170.4300	12.1434	12.1704	0
24/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	965.9800	880.7000	0.9660	0.8807	0
24/04/2026	R038 On 04-February-27			Bond Future	9.1896	9.1717	115.5170	115.6498	0
24/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6209.4700	6356.4100	6.2095	6.3564	0
24/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3217.8200	3231.9800	3.2178	3.2320	0
24/04/2026	R038 On 06-May-27			Bond Future	9.2527	9.2301	112.1815	112.3463	0
24/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2968.3700	3010.2300	2.9684	3.0102	0
24/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	7017.3400	6894.3800	7.0173	6.8944	0
24/04/2026	R053 On 07-May-26			Bond Future	9.0916	9.0920	126.6241	126.6196	21,671
24/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	25848.9200	25844.4400	25.8489	25.8444	0
24/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R053 On 06-August-26			Bond Future	9.1379	9.1393	128.9285	128.9113	68,907
24/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	759.2700	517.7100	0.7593	0.5177	530
24/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	14331.9800	14107.5700	14.3320	14.1076	0
24/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1908.7100	1533.7300	1.9087	1.5337	0
24/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	8652.0000	8294.1700	8.6520	8.2942	0
24/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4323.8400	3933.7500	4.3238	3.9338	530
24/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4779.9400	4407.0000	4.7799	4.4070	530
24/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	7924.1300	7582.9700	7.9241	7.5830	0
24/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2582.7500	2258.7400	2.5828	2.2587	530
24/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	29878.3900	29842.4600	29.8784	29.8425	0
24/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	61.2200	42.4400	0.0612	0.0424	0
24/04/2026	R053 On 05-November-26			Bond Future	9.1791	9.1801	125.4382	125.4261	4,029
24/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	21798.4800	21601.3500	21.7985	21.6014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1136.0400	951.0300	1.1360	0.9510	0
24/04/2026	R053 On 04-February-27			Bond Future	9.2202	9.2195	127.7987	127.8066	0
24/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	12483.2700	12201.9500	12.4833	12.2020	0
24/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3957.7600	3668.5600	3.9578	3.6686	0
24/04/2026	R053 On 06-May-27			Bond Future	9.2646	9.2612	124.3135	124.3542	0
24/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5717.0400	5379.7700	5.7170	5.3798	0
24/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	9841.9500	9464.0400	9.8420	9.4640	0
24/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
24/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	29.7600	30.8800	0.0298	0.0309	0
24/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	29.7600	30.8800	0.0298	0.0309	0
24/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
24/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	57.4100	57.6800	0.0574	0.0577	0
24/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	57.4100	57.6800	0.0574	0.0577	0
24/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
24/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	38.9300	39.0300	0.0389	0.0390	0
24/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	38.9300	39.0300	0.0389	0.0390	0
24/04/2026	R202 On 07-May-26			Bond Future	297.7907	299.1585	297.7907	299.1585	312
24/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20240.6900	21608.4500	20.2407	21.6085	0
24/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R202 On 06-August-26			Bond Future	297.8777	299.2411	297.8777	299.2411	1,025
24/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19017.7300	20381.0600	19.0177	20.3811	0
24/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R202 On 05-November-26			Bond Future	303.4253	304.8264	303.4253	304.8264	0
24/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	22965.2500	24366.3900	22.9653	24.3664	0
24/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R202 On 04-February-27			Bond Future	303.6790	305.1547	303.6790	305.1547	0
24/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	8948.9900	10424.7200	8.9490	10.4247	0
24/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R202 On 06-May-27			Bond Future	309.3956	310.9773	309.3956	310.9773	0
24/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2405.5700	3987.2900	2.4056	3.9873	0
24/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R209 On 07-May-26			Bond Future	8.7777	8.7681	84.2264	84.2826	16,160
24/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12056.5800	12112.7200	12.0566	12.1127	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R209 On 06-August-26			Bond Future	8.8312	8.8227	85.7592	85.8079	36,935
24/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13158.8400	13181.6900	13.1588	13.1817	0
24/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	66.1200	40.2500	0.0661	0.0403	0
24/04/2026	R209 On 05-November-26			Bond Future	8.8785	8.8690	84.1851	84.2382	7,212
24/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8395.0600	8363.3000	8.3951	8.3633	0
24/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	797.0700	712.1400	0.7971	0.7121	0
24/04/2026	R209 On 04-February-27			Bond Future	8.9265	8.9142	85.7693	85.8369	0
24/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1264.3200	1110.5300	1.2643	1.1105	3,237
24/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6378.8000	6157.3400	6.3788	6.1573	0
24/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3304.8700	3299.9900	3.3049	3.3000	0
24/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3120.8400	3048.2900	3.1208	3.0483	3,237
24/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4371.3000	4408.4100	4.3713	4.4084	0
24/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2457.0600	2426.5000	2.4571	2.4265	0
24/04/2026	R209 On 06-May-27			Bond Future	8.9800	8.9631	84.2130	84.3039	0
24/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1810.9600	1667.4100	1.8110	1.6674	4,620
24/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5862.0600	5627.6400	5.8621	5.6276	0
24/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2096.4400	1961.8200	2.0964	1.9618	0
24/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	5238.8600	5013.3700	5.2389	5.0134	0
24/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4597.9300	4599.1600	4.5979	4.5992	0
24/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2791.7300	2702.0900	2.7917	2.7021	4,620
24/04/2026	R210 On 07-May-26			Bond Future	261.5553	261.5685	261.5553	261.5685	645
24/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6155.2900	6168.5200	6.1553	6.1685	0
24/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R210 On 06-August-26			Bond Future	266.3808	266.3682	266.3808	266.3682	448
24/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6540.8300	6528.2000	6.5408	6.5282	0
24/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R210 On 05-November-26			Bond Future	267.8043	267.8023	267.8043	267.8023	0
24/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14474.2700	14472.3300	14.4743	14.4723	0
24/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R210 On 04-February-27			Bond Future	272.9052	272.9456	272.9052	272.9456	0
24/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6875.2300	6915.6200	6.8752	6.9156	0
24/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R210 On 06-May-27			Bond Future	274.4271	274.5377	274.4271	274.5377	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3297.1000	3407.6500	3.2971	3.4077	0
24/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R213 On 07-May-26			Bond Future	8.2036	8.1585	96.6729	96.8443	80,812
24/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5828.2600	5999.5100	5.8283	5.9995	0
24/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.1000	0.0200	0.0001	0.0000	0
24/04/2026	R213 On 06-August-26			Bond Future	8.2597	8.2143	98.4323	98.5970	54,712
24/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5216.6400	5337.0400	5.2166	5.3370	0
24/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	200.5300	156.2000	0.2005	0.1562	0
24/04/2026	R213 On 05-November-26			Bond Future	8.3112	8.2616	96.6917	96.8636	0
24/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2561.7100	2639.0800	2.5617	2.6391	0
24/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1059.3700	964.8300	1.0594	0.9648	0
24/04/2026	R213 On 04-February-27			Bond Future	8.3661	8.3081	98.5113	98.7019	0
24/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1389.7100	1450.9500	1.3897	1.4510	0
24/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2135.3300	2005.9600	2.1353	2.0060	0
24/04/2026	R213 On 06-May-27			Bond Future	8.4262	8.3558	96.7913	97.0105	0
24/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	751.7000	749.0300	0.7517	0.7490	0
24/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3492.6100	3270.7700	3.4926	3.2708	0
24/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1404.4900	1504.9900	1.4045	1.5050	2,830
24/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2331.1500	2212.4800	2.3312	2.2125	0
24/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3626.8500	3765.3700	3.6269	3.7654	0
24/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1106.0700	1025.4200	1.1061	1.0254	2,830
24/04/2026	R214 On 07-May-26			Bond Future	9.1726	9.1780	79.8609	79.8240	17,935
24/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13917.4200	13880.5200	13.9174	13.8805	0
24/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R214 On 06-August-26			Bond Future	9.2259	9.2327	81.3142	81.2687	22,859
24/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15761.7500	15690.4200	15.7618	15.6904	0
24/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	73.3800	47.5100	0.0734	0.0475	0
24/04/2026	R214 On 05-November-26			Bond Future	9.2758	9.2823	79.5126	79.4695	2,614
24/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10994.9200	10841.9100	10.9949	10.8419	0
24/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	833.4600	723.4700	0.8335	0.7235	0
24/04/2026	R214 On 04-February-27			Bond Future	9.3273	9.3320	81.0088	80.9777	0
24/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6203.5900	6092.0800	6.2036	6.0921	0
24/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2586.2700	2505.8200	2.5863	2.5058	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	R214 On 06-May-27			Bond Future	9.3793	9.3811	79.2170	79.2059	0
24/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2820.3700	2549.0300	2.8204	2.5490	0
24/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6134.0200	5873.7600	6.1340	5.8738	0
24/04/2026	R248 On 07-May-26			Bond Future	9.1619	9.1723	97.8544	97.7598	79,316
24/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	6.5200	1.7900	0.0065	0.0018	1,620
24/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	8367.5500	8457.4600	8.3676	8.4575	0
24/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	128.7900	74.2100	0.1288	0.0742	1,620
24/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	4472.8100	4512.8700	4.4728	4.5129	0
24/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1383.9000	1226.3200	1.3839	1.2263	0
24/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1219.5800	1156.6400	1.2196	1.1566	0
24/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1432.6200	1274.3100	1.4326	1.2743	0
24/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1177.8000	1114.1300	1.1778	1.1141	0
24/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	19374.1000	19279.4600	19.3741	19.2795	0
24/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R248 On 06-August-26			Bond Future	9.2102	9.2220	99.6352	99.5291	252,485
24/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2519.0600	2206.1000	2.5191	2.2061	0
24/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4436.9400	4230.0600	4.4369	4.2301	1,762
24/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8019.1000	7742.9500	8.0191	7.7430	0
24/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1323.2700	1153.2000	1.3233	1.1532	1,762
24/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	22835.7100	22709.7300	22.8357	22.7097	0
24/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	49.7100	29.8100	0.0497	0.0298	0
24/04/2026	R248 On 05-November-26			Bond Future	9.2551	9.2668	97.0292	96.9253	37,137
24/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	16648.2100	16407.6800	16.6482	16.4077	0
24/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	843.8100	707.1500	0.8438	0.7072	0
24/04/2026	R248 On 04-February-27			Bond Future	9.3011	9.3114	98.8551	98.7648	0
24/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9631.4900	9289.1900	9.6315	9.2892	0
24/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2916.6100	2664.6100	2.9166	2.6646	0
24/04/2026	R248 On 06-May-27			Bond Future	9.3473	9.3550	96.2532	96.1863	0
24/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4509.3500	4098.4300	4.5094	4.0984	0
24/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7155.8400	6811.8600	7.1558	6.8119	0
24/04/2026	R2R9 On 07-May-26			Bond Future	9.1138	9.1092	106.8174	106.8527	0
24/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95967.6700	96002.9800	95.9677	96.0030	0
24/04/2026	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
24/04/2026	R2R9 On 06-August-26			Bond Future	9.1757	9.1724	108.7613	108.7866	0
24/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95641.7600	95667.1200	95.6418	95.6671	0
24/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R2R9 On 05-November-26			Bond Future	9.2318	9.2278	105.7825	105.8128	0
24/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94812.4400	94842.7200	94.8124	94.8427	0
24/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R2R9 On 04-February-27			Bond Future	9.2888	9.2823	107.7732	107.8211	0
24/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6788.8700	5389.5000	6.7889	5.3895	0
24/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2468.2600	1020.9800	2.4683	1.0210	0
24/04/2026	R2R9 On 06-May-27			Bond Future	9.3512	9.3407	104.7980	104.8744	0
24/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3187.4900	1508.9200	3.1875	1.5089	0
24/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7074.9800	5320.0400	7.0750	5.3200	0
24/04/2026	R4R2 On 07-May-26			Bond Future	9.2334	9.2390	108.4958	108.4479	7,188
24/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97406.7200	97358.8100	97.4067	97.3588	0
24/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R4R2 On 06-August-26			Bond Future	9.2934	9.3003	110.4703	110.4106	10,153
24/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97052.9800	96993.3600	97.0530	96.9934	0
24/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R4R2 On 05-November-26			Bond Future	9.3477	9.3544	107.3969	107.3408	0
24/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96174.3400	96118.1700	96.1743	96.1182	0
24/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/04/2026	R4R2 On 04-February-27			Bond Future	9.4028	9.4076	109.4179	109.3781	0
24/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8246.5800	6733.4300	8.2466	6.7334	0
24/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2437.1100	963.7600	2.4371	0.9638	0
24/04/2026	R4R2 On 06-May-27			Bond Future	9.4626	9.4641	106.3473	106.3346	0
24/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3914.7200	1865.5300	3.9147	1.8655	0
24/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7811.8200	5775.2700	7.8118	5.7753	0
24/04/2026	RR87 On 07-May-26			Bond Future	7.3571	7.3554	102.7156	102.7166	0
24/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.3804	0.0019	0.0004	0.0000	0
24/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	309.4204	308.1119	0.3094	0.3081	0
24/04/2026	RR87 On 06-August-26			Bond Future	7.3494	7.3754	100.8401	100.8309	0
24/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	9.8275	0.4761	0.0098	0.0005	0
24/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	299.5875	299.4261	0.2996	0.2994	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	RR87 On 05-November-26			Bond Future	6.9819	7.0260	102.6946	102.6896	0
24/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.2421	0.0008	0.0002	0.0000	0
24/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	196.5521	201.3608	0.1966	0.2014	0
24/04/2026	RR88 On 07-May-26			Bond Future	7.6536	7.6535	105.1412	105.1413	0
24/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0116	0.0000	0.0000	0.0000	0
24/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1232.7216	1232.5500	1.2327	1.2326	0
24/04/2026	RR88 On 06-August-26			Bond Future	7.7271	7.7352	104.2212	104.2117	0
24/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	30.5445	2.5590	0.0305	0.0026	0
24/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1156.0945	1137.6890	1.1561	1.1377	0
24/04/2026	RR88 On 05-November-26			Bond Future	7.7691	7.7749	105.4893	105.4834	0
24/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	67.5567	6.7746	0.0676	0.0068	0
24/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1175.2067	1120.3946	1.1752	1.1204	0
24/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0