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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
28/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	2029 On 07-May-26			Bond Future	147.0208	147.1341	147.0208	147.1341	1,876
28/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5200.8200	5314.1100	5.2008	5.3141	0
28/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2029 On 06-August-26			Bond Future	149.7312	149.8487	149.7312	149.8487	8,451
28/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5631.2100	5748.6500	5.6312	5.7487	0
28/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2029 On 05-November-26			Bond Future	151.0338	151.1543	151.0338	151.1543	0
28/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3473.8300	3594.2600	3.4738	3.5943	0
28/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2029 On 04-February-27			Bond Future	153.9106	154.0333	153.9106	154.0333	0
28/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4190.6000	4313.3300	4.1906	4.3133	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2029 On 06-May-27			Bond Future	155.2910	155.4154	155.2910	155.4154	0
28/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1971.0300	2095.4200	1.9710	2.0954	0
28/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2030 On 07-May-26			Bond Future	8.1428	8.0356	101.7617	102.1000	57,283
28/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.0000	0.4000	0.0000	0.0004	1,000
28/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2991.4800	2653.5600	2.9915	2.6536	0
28/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	10.3300	57.9000	0.0103	0.0579	1,000
28/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1384.8300	1094.0800	1.3848	1.0941	0
28/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	80.2100	223.5400	0.0802	0.2235	0
28/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	784.9100	589.9200	0.7849	0.5899	1,000
28/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3834.2700	4172.7800	3.8343	4.1728	0
28/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0600	0.2500	0.0001	0.0003	0
28/04/2026	2030 On 06-August-26			Bond Future	8.2204	8.1035	99.6027	99.9486	150,861
28/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	85.7700	128.7700	0.0858	0.1288	1,000
28/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3125.7000	2822.7400	3.1257	2.8227	0
28/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	331.9300	443.5600	0.3319	0.4436	1,000
28/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1853.3800	1619.0500	1.8534	1.6191	0
28/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	732.5900	908.6500	0.7326	0.9087	0
28/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1207.5800	1037.6800	1.2076	1.0377	1,000
28/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3165.5000	3473.0700	3.1655	3.4731	0
28/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	266.5200	228.1300	0.2665	0.2281	0
28/04/2026	2030 On 05-November-26			Bond Future	8.2747	8.1475	101.4340	101.7869	2,093
28/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1436.6400	1650.0300	1.4366	1.6500	0
28/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1118.0900	978.5300	1.1181	0.9785	0
28/04/2026	2030 On 04-February-27			Bond Future	8.3323	8.1929	99.3352	99.6949	0
28/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	711.1400	850.8800	0.7111	0.8509	0
28/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	2040.9300	1821.0100	2.0409	1.8210	0
28/04/2026	2030 On 06-May-27			Bond Future	8.4215	8.2680	101.1823	101.5481	0
28/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	348.2800	432.2900	0.3483	0.4323	0
28/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3133.0800	2851.3200	3.1331	2.8513	0
28/04/2026	2031 On 07-May-26			Bond Future	115.6614	115.7978	115.6614	115.7978	1,034
28/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1821.4000	1957.9800	1.8214	1.9580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0500	0.2100	0.0001	0.0002	0
28/04/2026	2031 On 06-August-26			Bond Future	115.3692	115.5097	115.3692	115.5097	4,492
28/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1716.1300	1841.7200	1.7161	1.8417	0
28/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	156.9500	142.0300	0.1570	0.1420	0
28/04/2026	2031 On 05-November-26			Bond Future	117.5173	117.6611	117.5173	117.6611	0
28/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6028.4400	6172.1200	6.0284	6.1721	0
28/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	1.1300	1.0000	0.0011	0.0010	0
28/04/2026	2031 On 04-February-27			Bond Future	117.2810	117.4281	117.2810	117.4281	0
28/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1614.6300	1722.1000	1.6146	1.7221	0
28/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	513.6800	474.0300	0.5137	0.4740	0
28/04/2026	2031 On 06-May-27			Bond Future	119.4889	119.6381	119.4889	119.6381	0
28/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2822.1700	2952.9500	2.8222	2.9530	0
28/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	203.2600	184.8800	0.2033	0.1849	0
28/04/2026	2032 On 07-May-26		Call	Bond Future	588.5200	978.3400	0.5885	0.9783	0
28/04/2026	2032 On 07-May-26			Bond Future	8.4714	8.3639	99.9219	100.4109	37,678
28/04/2026	2032 On 07-May-26		Put	Bond Future	666.6700	567.4700	0.6667	0.5675	0
28/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	7218.3600	7707.4300	7.2184	7.7074	0
28/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
28/04/2026	2032 On 06-August-26			Bond Future	8.5375	8.4235	101.7388	102.2382	131,495
28/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	6841.1800	7314.5200	6.8412	7.3145	0
28/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	219.7600	193.6900	0.2198	0.1937	0
28/04/2026	2032 On 05-November-26			Bond Future	8.5953	8.4746	99.4496	99.9587	41,855
28/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3560.5900	3932.4500	3.5606	3.9325	0
28/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1221.5700	1084.2800	1.2216	1.0843	0
28/04/2026	2032 On 04-February-27			Bond Future	8.6555	8.5274	101.3209	101.8398	0
28/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1924.2600	2189.0000	1.9243	2.1890	0
28/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2635.9400	2381.8300	2.6359	2.3818	0
28/04/2026	2032 On 06-May-27			Bond Future	8.7263	8.5903	99.0459	99.5738	0
28/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	973.1200	1139.2400	0.9731	1.1392	0
28/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	4637.9300	4276.1300	4.6379	4.2761	0
28/04/2026	2033 On 07-May-26			Bond Future	143.8787	143.7737	143.8787	143.7737	1,708
28/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8718.7400	8613.6600	8.7187	8.6137	0
28/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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28/04/2026	2033 On 06-August-26			Bond Future	146.5312	146.4262	146.5312	146.4262	15,783
28/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12281.1600	12176.2300	12.2812	12.1762	0
28/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2033 On 05-November-26			Bond Future	147.6717	147.5656	147.6717	147.5656	0
28/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10411.7300	10305.5800	10.4117	10.3056	0
28/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2033 On 04-February-27			Bond Future	150.4845	150.3763	150.4845	150.3763	0
28/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7774.4900	7666.3100	7.7745	7.6663	0
28/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2033 On 06-May-27			Bond Future	151.6956	151.5848	151.6956	151.5848	0
28/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	485.6200	374.8000	0.4856	0.3748	0
28/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2037 On 07-May-26			Bond Future	9.0164	8.8940	98.8463	99.6618	100,116
28/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	735.0000	1346.0800	0.7350	1.3461	1,500
28/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	843.5200	639.0400	0.8435	0.6390	0
28/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	3142.2800	3960.0100	3.1423	3.9600	1,500
28/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	71.9300	74.1000	0.0719	0.0741	0
28/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	6594.9600	7412.6000	6.5950	7.4126	0
28/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	1.6100	3.6900	0.0016	0.0037	1,500
28/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	11742.3600	12557.9300	11.7424	12.5579	142
28/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
28/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	13764.4000	14579.9600	13.7644	14.5800	0
28/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	19298.6400	20114.2000	19.2986	20.1142	0
28/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
28/04/2026	2037 On 06-August-26			Bond Future	9.0833	8.9559	96.3837	97.2155	224,340
28/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	6601.0700	7322.8700	6.6011	7.3229	2,541
28/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	770.1400	660.1400	0.7701	0.6601	0
28/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10109.4800	10895.9000	10.1095	10.8959	0
28/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	340.9600	295.5800	0.3410	0.2956	2,541
28/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	13168.6800	13984.5200	13.1687	13.9845	0
28/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	117.4600	101.5000	0.1175	0.1015	2,541
28/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	15247.6400	16072.5100	15.2476	16.0725	0
28/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	50.9100	43.9800	0.0509	0.0440	0

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28/04/2026	2037 On 05-November-26			Bond Future	9.1373	9.0051	98.1558	99.0035	0
28/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4390.7300	4959.6100	4.3907	4.9596	4,490
28/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2363.3800	2084.5200	2.3634	2.0845	0
28/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	7864.0900	8565.2800	7.8641	8.5653	0
28/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1225.5400	1078.9900	1.2255	1.0790	4,490
28/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	9753.1400	10495.3800	9.7531	10.4954	0
28/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	895.0000	789.5000	0.8950	0.7895	0
28/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	10782.6900	11541.8600	10.7827	11.5419	0
28/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	760.2500	671.6800	0.7603	0.6717	4,490
28/04/2026	2037 On 04-February-27			Bond Future	9.1929	9.0554	95.7449	96.6087	0
28/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1659.2000	1965.0600	1.6592	1.9651	4,490
28/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6520.7900	5962.8500	6.5208	5.9629	0
28/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4111.8800	4629.0800	4.1119	4.6291	0
28/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3383.5900	3036.9900	3.3836	3.0370	4,490
28/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	4875.5300	5434.9300	4.8755	5.4349	0
28/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2920.8400	2616.4400	2.9208	2.6164	0
28/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6115.6800	6730.1100	6.1157	6.7301	0
28/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2360.7000	2111.3300	2.3607	2.1113	4,490
28/04/2026	2037 On 06-May-27			Bond Future	9.2593	9.1165	97.5251	98.4044	0
28/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2159.7800	2502.7500	2.1598	2.5028	0
28/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	6440.2500	5903.9100	6.4403	5.9039	0
28/04/2026	2038 On 07-May-26			Bond Future	161.0861	160.8272	161.0861	160.8272	1,347
28/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16556.1200	16297.2100	16.5561	16.2972	0
28/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2038 On 06-August-26			Bond Future	161.8547	161.5931	161.8547	161.5931	3,784
28/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	17134.6700	16873.1300	17.1347	16.8731	0
28/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2038 On 05-November-26			Bond Future	164.8681	164.6028	164.8681	164.6028	1,464
28/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18558.1400	18292.7900	18.5581	18.2928	0
28/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2038 On 04-February-27			Bond Future	165.7617	165.4917	165.7617	165.4917	0
28/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11931.6900	11661.7400	11.9317	11.6617	0
28/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2038 On 06-May-27			Bond Future	168.8830	168.6070	168.8830	168.6070	0

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28/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	2783.0000	2507.0000	2.7830	2.5070	0
28/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2040 On 07-May-26		Call	Bond Future	1386.6000	2161.5100	1.3866	2.1615	0
28/04/2026	2040 On 07-May-26			Bond Future	9.2563	9.1390	100.5167	101.4117	33,351
28/04/2026	2040 On 07-May-26		Put	Bond Future	869.8600	749.8000	0.8699	0.7498	0
28/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	12.9700	90.6700	0.0130	0.0907	27,500
28/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	4763.9900	3946.7200	4.7640	3.9467	0
28/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	10121.3500	11016.8100	10.1214	11.0168	1,460
28/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.1300	0.6200	0.0001	0.0006	0
28/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	12781.7100	13676.7300	12.7817	13.6767	0
28/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	0
28/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16090.6400	16985.6100	16.0906	16.9856	0
28/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16382.0200	17276.9900	16.3820	17.2770	0
28/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
28/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	18154.7100	19049.6800	18.1547	19.0497	0
28/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	19213.0500	20108.0200	19.2131	20.1080	0
28/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
28/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	20895.3700	21790.3400	20.8954	21.7903	0
28/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2040 On 06-August-26			Bond Future	9.3236	9.2019	97.8339	98.7466	69,193
28/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	18451.2000	19358.0600	18.4512	19.3581	0
28/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	51.1300	45.2900	0.0511	0.0453	0
28/04/2026	2040 On 05-November-26			Bond Future	9.3787	9.2529	99.6327	100.5629	1,566
28/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6123.0000	6796.4500	6.1230	6.7965	2,300
28/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2331.0700	2074.4100	2.3311	2.0744	0
28/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10115.6700	10908.7800	10.1157	10.9088	0
28/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1256.3700	1119.3700	1.2564	1.1194	2,300
28/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	12241.4500	13071.9300	12.2415	13.0719	0
28/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	934.2800	834.6500	0.9343	0.8347	0
28/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	13380.0100	14226.3000	13.3800	14.2263	0
28/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	795.3100	711.4900	0.7953	0.7115	2,300
28/04/2026	2040 On 04-February-27			Bond Future	9.4354	9.3052	96.9992	97.9469	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2219.1800	2586.5300	2.2192	2.5865	2,300
28/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	7123.2200	6542.8600	7.1232	6.5429	0
28/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5345.3200	5943.3900	5.3453	5.9434	0
28/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3671.0200	3321.3800	3.6710	3.3214	2,300
28/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6539.7300	7192.2500	6.5397	7.1923	0
28/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	3056.9800	2761.7900	3.0570	2.7618	0
28/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7701.9400	8397.7000	7.7019	8.3977	0
28/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2592.8700	2340.9200	2.5929	2.3409	2,300
28/04/2026	2040 On 06-May-27			Bond Future	9.5015	9.3667	98.8026	99.7673	0
28/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2758.7600	3155.9500	2.7588	3.1560	0
28/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7322.1800	6754.6100	7.3222	6.7546	0
28/04/2026	2043 On 07-May-26			Bond Future	125.9069	125.8933	125.9069	125.8933	0
28/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14206.9100	14193.2700	14.2069	14.1933	0
28/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2043 On 06-August-26			Bond Future	125.3722	125.3599	125.3722	125.3599	3,416
28/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14493.2655	14481.2903	14.4933	14.4813	0
28/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.0755	1.3803	0.0011	0.0014	0
28/04/2026	2043 On 05-November-26			Bond Future	127.7066	127.6948	127.7066	127.6948	0
28/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14881.9716	14871.6611	14.8820	14.8717	0
28/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	15.3516	16.8211	0.0154	0.0168	0
28/04/2026	2043 On 04-February-27			Bond Future	127.2239	127.2126	127.2239	127.2126	0
28/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9927.6041	9926.2807	9.9276	9.9263	0
28/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	333.6841	343.6807	0.3337	0.3437	0
28/04/2026	2043 On 06-May-27			Bond Future	129.6189	129.6066	129.6189	129.6066	0
28/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	4536.0112	4545.8756	4.5360	4.5459	0
28/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	2397.0812	2419.2356	2.3971	2.4192	0
28/04/2026	2044 On 07-May-26		Call	Bond Future	288.6700	814.3500	0.2887	0.8144	0
28/04/2026	2044 On 07-May-26			Bond Future	9.3709	9.2183	97.0980	98.3659	34,640
28/04/2026	2044 On 07-May-26		Put	Bond Future	3190.7100	2448.4700	3.1907	2.4485	0
28/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	5007.2100	6276.0100	5.0072	6.2760	0
28/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	41.9800	42.8600	0.0420	0.0429	15,000
28/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	17146.2100	18414.1300	17.1462	18.4141	0
28/04/2026	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
28/04/2026	2044 On 06-August-26			Bond Future	9.4340	9.2762	94.4782	95.7707	46,448
28/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1581.8500	2111.1300	1.5819	2.1111	0
28/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	5202.1900	4439.0600	5.2022	4.4391	7,000
28/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2404.7900	3076.8000	2.4048	3.0768	0
28/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3914.4300	3294.0300	3.9144	3.2940	7,000
28/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4678.6000	5597.2500	4.6786	5.5973	0
28/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	2167.5400	1793.7800	2.1675	1.7938	14,500
28/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	20199.6100	21482.9700	20.1996	21.4830	0
28/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	50.9400	41.8900	0.0509	0.0419	0
28/04/2026	2044 On 05-November-26			Bond Future	9.4858	9.3232	96.2154	97.5321	89,193
28/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	14165.7100	15352.2500	14.1657	15.3523	0
28/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	923.3400	793.1400	0.9233	0.7931	0
28/04/2026	2044 On 04-February-27			Bond Future	9.5389	9.3712	93.6427	94.9843	0
28/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	7966.3300	8925.3600	7.9663	8.9254	0
28/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	3092.4900	2709.9400	3.0925	2.7099	0
28/04/2026	2044 On 06-May-27			Bond Future	9.5999	9.4270	95.3837	96.7497	0
28/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3397.4500	3999.8800	3.3975	3.9999	0
28/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	7595.6200	6832.0500	7.5956	6.8321	0
28/04/2026	2046 On 07-May-26			Bond Future	142.9036	143.3117	142.9036	143.3117	10,091
28/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	17953.6100	18361.6500	17.9536	18.3617	0
28/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2046 On 06-August-26			Bond Future	145.5381	145.9555	145.5381	145.9555	18,602
28/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	23158.0600	23575.5400	23.1581	23.5755	0
28/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2046 On 05-November-26			Bond Future	145.9141	146.3403	145.9141	146.3403	0
28/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	20434.1300	20860.3300	20.4341	20.8603	0
28/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2046 On 04-February-27			Bond Future	148.6935	149.1278	148.6935	149.1278	0
28/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	17603.4900	18037.8000	17.6035	18.0378	0
28/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2046 On 06-May-27			Bond Future	149.1079	149.5499	149.1079	149.5499	0
28/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	117.9200	559.8800	0.1179	0.5599	0
28/04/2026	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
28/04/2026	2050 On 07-May-26			Bond Future	146.7719	148.2529	146.7719	148.2529	2,461
28/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22701.9200	24182.8900	22.7019	24.1829	0
28/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2050 On 06-August-26			Bond Future	147.0261	148.5365	147.0261	148.5365	17,338
28/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	23756.1100	25266.5400	23.7561	25.2665	0
28/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2050 On 05-November-26			Bond Future	149.7636	151.3027	149.7636	151.3027	0
28/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	25923.5800	27462.6900	25.9236	27.4627	0
28/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2050 On 04-February-27			Bond Future	150.1153	151.6844	150.1153	151.6844	0
28/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	17725.2800	19294.3500	17.7253	19.2944	0
28/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	2050 On 06-May-27			Bond Future	152.9420	154.5395	152.9420	154.5395	0
28/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2481.9500	4079.5400	2.4820	4.0795	0
28/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	AL37 On 07-May-26			Index Future	1255.6300	1260.9610	1255.6300	1,260.9610	0
28/04/2026	AL37 On 06-August-26			Index Future	1278.2190	1283.6660	1278.2190	1,283.6660	0
28/04/2026	AL37 On 05-November-26			Index Future	1301.9670	1307.5220	1301.9670	1,307.5220	0
28/04/2026	AL37 On 04-February-27			Index Future	1326.4660	1332.1260	1326.4660	1,332.1260	0
28/04/2026	AL37 On 06-May-27			Index Future	1351.1570	1356.9150	1351.1570	1,356.9150	0
28/04/2026	AL7T On 07-May-26			Index Future	1622.1000	1634.4150	1622.1000	1,634.4150	0
28/04/2026	AL7T On 06-August-26			Index Future	1651.2830	1663.8440	1651.2830	1,663.8440	0
28/04/2026	AL7T On 05-November-26			Index Future	1681.9620	1694.7660	1681.9620	1,694.7660	0
28/04/2026	AL7T On 04-February-27			Index Future	1713.6110	1726.6570	1713.6110	1,726.6570	0
28/04/2026	AL7T On 06-May-27			Index Future	1745.5080	1758.7880	1745.5080	1,758.7880	0
28/04/2026	ALBI On 07-May-26			Index Future	1372.6350	1383.9220	1372.6350	1,383.9220	65
28/04/2026	ALBI On 06-August-26			Index Future	1397.3290	1408.8400	1397.3290	1,408.8400	12
28/04/2026	ALBI On 05-November-26			Index Future	1423.2900	1435.0230	1423.2900	1,435.0230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	ALBI On 04-February-27			Index Future	1450.0720	1462.0260	1450.0720	1,462.0260	0
28/04/2026	ALBI On 06-May-27			Index Future	1477.0630	1489.2330	1477.0630	1,489.2330	0
28/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	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
28/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	ES33 On 07-May-26			Bond Future	9.1926	9.0808	92.2687	92.8253	0
28/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11388.1100	11944.8000	11.3881	11.9448	0
28/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES33 On 06-August-26			Bond Future	9.2745	9.1570	93.9697	94.5379	0
28/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12101.0500	12669.2900	12.1011	12.6693	0
28/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES33 On 05-November-26			Bond Future	9.3532	9.2300	91.9260	92.5053	0
28/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6597.6200	7176.9500	6.5976	7.1770	0
28/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES33 On 04-February-27			Bond Future	9.4380	9.3085	93.6770	94.2674	0
28/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1180.4100	1770.8200	1.1804	1.7708	0
28/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES33 On 06-May-27			Bond Future	9.5290	9.3930	91.6456	92.2466	0
28/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3279.7200	2678.7500	3.2797	2.6788	0
28/04/2026	ES42 On 07-May-26			Bond Future	9.6964	9.5741	90.7719	91.6912	0
28/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16130.4900	17049.7700	16.1305	17.0498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES42 On 06-August-26			Bond Future	9.7659	9.6394	92.4453	93.3829	0
28/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17971.0100	18908.5400	17.9710	18.9085	0
28/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES42 On 05-November-26			Bond Future	9.8305	9.6997	89.9024	90.8579	0
28/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11937.6100	12893.0900	11.9376	12.8931	0
28/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES42 On 04-February-27			Bond Future	9.8960	9.7609	91.6149	92.5886	0
28/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2754.9600	3728.6700	2.7550	3.7287	0
28/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES42 On 06-May-27			Bond Future	9.9678	9.8283	89.0751	90.0666	0
28/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4667.2300	3675.7400	4.6672	3.6757	0
28/04/2026	GOVI On 07-May-26			GOVI	1346.3340	1357.8230	1346.3340	1,357.8230	60
28/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1693340.0000	1808230.0000	169.3340	180.8230	0
28/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	GOVI On 06-August-26			GOVI	1370.5560	1382.2710	1370.5560	1,382.2710	568
28/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1815560.0000	1932710.0000	181.5560	193.2710	0
28/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	GOVI On 05-November-26			GOVI	1396.0190	1407.9600	1396.0190	1,407.9600	0
28/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1190190.0000	1309600.0000	119.0190	130.9600	0
28/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	GOVI On 04-February-27			GOVI	1422.2880	1434.4540	1422.2880	1,434.4540	0
28/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	532880.0000	654540.0000	53.2880	65.4540	0
28/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	GOVI On 06-May-27			GOVI	1448.7620	1461.1480	1448.7620	1,461.1480	0
28/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	217620.0000	341480.0000	21.7620	34.1480	0
28/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/04/2026	I258 On 07-May-26			Bond Future	133.6268	134.0639	133.6268	134.0639	0
28/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19896.8300	20333.8600	19.8968	20.3339	0
28/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	I258 On 06-August-26			Bond Future	133.2343	133.6814	133.2343	133.6814	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20289.5764	20736.7056	20.2896	20.7367	0
28/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	5.2564	5.3456	0.0053	0.0053	0
28/04/2026	I258 On 05-November-26			Bond Future	135.7152	136.1712	135.7152	136.1712	0
28/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20818.8098	21272.3834	20.8188	21.2724	0
28/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	53.6498	51.2034	0.0536	0.0512	0
28/04/2026	I258 On 04-February-27			Bond Future	135.3850	135.8504	135.3850	135.8504	0
28/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16891.2469	17336.0067	16.8912	17.3360	0
28/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	406.2769	385.6467	0.4063	0.3856	0
28/04/2026	I258 On 06-May-27			Bond Future	137.9338	138.4070	137.9338	138.4070	0
28/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	7174.0314	7494.2084	7.1740	7.4942	0
28/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	4020.2414	3867.2484	4.0202	3.8672	0
28/04/2026	IGOV On 07-May-26			Index Future	444.6820	445.4590	444.6820	445.4590	32
28/04/2026	IGOV On 06-August-26			Index Future	452.7920	453.5900	452.7920	453.5900	224
28/04/2026	IGOV On 05-November-26			Index Future	461.3130	462.1280	461.3130	462.1280	8
28/04/2026	IGOV On 04-February-27			Index Future	470.1000	470.9310	470.1000	470.9310	0
28/04/2026	IGOV On 06-May-27			Index Future	478.9550	479.7980	478.9550	479.7980	0
28/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/04/2026	R033 On 07-May-26			Bond Future	8.5814	8.4739	108.3909	108.9686	310
28/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	9102.6800	9680.4200	9.1027	9.6804	0
28/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
28/04/2026	R033 On 06-August-26			Bond Future	8.6474	8.5339	110.3619	110.9517	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
28/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	8154.5800	8715.0600	8.1546	8.7151	0
28/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	246.9300	217.6000	0.2469	0.2176	0
28/04/2026	R033 On 05-November-26			Bond Future	8.7056	8.5861	107.3489	107.9502	0
28/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	4436.7200	4885.1400	4.4367	4.8851	0
28/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1364.7400	1211.8100	1.3647	1.2118	0
28/04/2026	R033 On 04-February-27			Bond Future	8.7657	8.6396	109.3689	109.9816	0
28/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2458.4600	2782.6800	2.4585	2.7827	0
28/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	3020.4700	2731.9800	3.0205	2.7320	0
28/04/2026	R033 On 06-May-27			Bond Future	8.8352	8.7021	106.3610	106.9845	0
28/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1211.1000	1411.7000	1.2111	1.4117	0
28/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5543.5400	5120.6600	5.5435	5.1207	0
28/04/2026	R035 On 07-May-26			Bond Future	8.7407	8.6229	102.5507	103.2711	42,100
28/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	35.7700	167.5400	0.0358	0.1675	1,000
28/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2828.4500	2239.8900	2.8285	2.2399	0
28/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	42.8700	188.8600	0.0429	0.1889	0
28/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	2709.5100	2135.1700	2.7095	2.1352	16,000
28/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	259.1900	629.6900	0.2592	0.6297	0
28/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1428.7500	1078.9200	1.4288	1.0789	16,000
28/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	875.2800	1467.1200	0.8753	1.4671	1,000
28/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	575.7600	447.2700	0.5758	0.4473	0
28/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	2811.9000	3534.7200	2.8119	3.5347	0
28/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	65.8300	68.3200	0.0658	0.0683	1,000
28/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	5289.2400	6012.6400	5.2892	6.0126	250
28/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	3.3900	6.4600	0.0034	0.0065	0
28/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	5402.1700	6125.3500	5.4022	6.1254	200
28/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	2.9300	5.7800	0.0029	0.0058	0
28/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	5683.9700	6406.6200	5.6840	6.4066	350
28/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	2.0300	4.3500	0.0020	0.0044	0
28/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	8068.3800	8789.0000	8.0684	8.7890	0
28/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.0700	0.3600	0.0001	0.0004	250
28/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	8177.4400	8898.0300	8.1774	8.8980	0
28/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.0600	0.3200	0.0001	0.0003	200
28/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	8449.3500	9169.8800	8.4494	9.1699	0
28/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.0400	0.2400	0.0000	0.0002	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	10745.0200	11465.3600	10.7450	11.4654	0
28/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	250
28/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	10849.9500	11570.2900	10.8500	11.5703	0
28/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	200
28/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	11111.5800	11831.9200	11.1116	11.8319	0
28/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	350
28/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	11890.4400	12610.7700	11.8904	12.6108	0
28/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R035 On 06-August-26			Bond Future	8.7998	8.6767	104.4155	105.1505	79,083
28/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	272.7300	386.8500	0.2727	0.3869	4,899
28/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	7091.1300	6470.3000	7.0911	6.4703	0
28/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	407.5800	562.3000	0.4076	0.5623	0
28/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5942.6500	5362.4200	5.9427	5.3624	0
28/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	449.2300	615.5100	0.4492	0.6155	4,899
28/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	5666.5600	5097.8900	5.6666	5.0979	0
28/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	898.9500	1165.0800	0.8990	1.1651	1,000
28/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3987.8800	3519.0600	3.9879	3.5191	0
28/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	991.9500	1274.8600	0.9920	1.2749	0
28/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3772.5700	3320.5300	3.7726	3.3205	4,899
28/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1898.1200	2306.8500	1.8981	2.3069	350
28/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	2433.6800	2107.4600	2.4337	2.1075	0
28/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2145.9600	2580.4900	2.1460	2.5805	1,000
28/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	2204.4300	1904.0100	2.2044	1.9040	0
28/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	3376.7700	3907.2300	3.3768	3.9072	200
28/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1439.9600	1235.4700	1.4400	1.2355	0
28/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	3700.3800	4249.6700	3.7004	4.2497	0
28/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1301.5900	1115.9300	1.3016	1.1159	350
28/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	3741.4600	4293.0100	3.7415	4.2930	250
28/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1285.1300	1101.7300	1.2851	1.1017	0
28/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	4463.3000	5049.8400	4.4633	5.0498	0
28/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	1035.3200	886.9100	1.0353	0.8869	1,000
28/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	5541.0900	6167.1300	5.5411	6.1671	0
28/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	762.6500	653.7400	0.7627	0.6537	200
28/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	5912.1000	6549.0200	5.9121	6.5490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	688.9700	590.9400	0.6890	0.5909	350
28/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	5958.8500	6597.0600	5.9589	6.5971	0
28/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	680.3200	583.5800	0.6803	0.5836	250
28/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	7920.3500	8599.5100	7.9204	8.5995	0
28/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	406.4000	350.6100	0.4064	0.3506	200
28/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	8358.9400	9044.5300	8.3589	9.0445	0
28/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	363.5200	314.1600	0.3635	0.3142	250
28/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	12423.3300	13146.4800	12.4233	13.1465	0
28/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	88.5500	76.7500	0.0886	0.0768	0
28/04/2026	R035 On 05-November-26			Bond Future	8.8550	8.7265	101.8334	102.5825	32,647
28/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	852.0200	1058.7300	0.8520	1.0587	600
28/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	6159.7400	5617.4100	6.1597	5.6174	0
28/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1717.7500	2047.0800	1.7178	2.0471	0
28/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3983.5900	3563.8800	3.9836	3.5639	600
28/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	2623.9700	3040.0200	2.6240	3.0400	200
28/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2943.8800	2610.8900	2.9439	2.6109	0
28/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3181.5600	3638.8500	3.1816	3.6389	0
28/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2517.6300	2225.8800	2.5176	2.2259	600
28/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	4405.3900	4932.1200	4.4054	4.9321	0
28/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1866.9800	1644.6700	1.8670	1.6447	200
28/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	6497.2300	7101.6400	6.4972	7.1016	0
28/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1205.0800	1060.4500	1.2051	1.0605	200
28/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	7511.7900	8142.6700	7.5118	8.1427	0
28/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	986.8500	868.6900	0.9869	0.8687	0
28/04/2026	R035 On 04-February-27			Bond Future	8.9126	8.7783	103.7497	104.5129	0
28/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	849.0100	1029.2400	0.8490	1.0292	3,000
28/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	8018.2200	7435.2100	8.0182	7.4352	0
28/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1491.9900	1764.3100	1.4920	1.7643	3,000
28/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	5627.6100	5136.6900	5.6276	5.1367	0
28/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3063.2300	3480.6500	3.0632	3.4807	0
28/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	3418.0100	3072.1900	3.4180	3.0722	3,000
28/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	3606.6300	4059.5100	3.6066	4.0595	0
28/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	3001.8600	2691.5000	3.0019	2.6915	0
28/04/2026	R035 On 06-May-27			Bond Future	8.9722	8.8319	101.1760	101.9529	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1770.3700	2059.0000	1.7704	2.0590	0
28/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5854.2100	5365.9600	5.8542	5.3660	0
28/04/2026	R038 On 07-May-26			Bond Future	9.1263	9.0139	113.7539	114.6338	1,561
28/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	15904.7100	16784.5500	15.9047	16.7846	0
28/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R038 On 06-August-26			Bond Future	9.1931	9.0762	115.8224	116.7199	1,069
28/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	17529.3500	18419.1900	17.5294	18.4192	0
28/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	63.8300	56.1900	0.0638	0.0562	0
28/04/2026	R038 On 05-November-26			Bond Future	9.2539	9.1324	112.4686	113.3833	2,562
28/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	11343.1300	12143.3900	11.3431	12.1434	0
28/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	1080.4500	965.9800	1.0805	0.9660	0
28/04/2026	R038 On 04-February-27			Bond Future	9.3158	9.1896	114.5850	115.5170	0
28/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	5612.4200	6209.4700	5.6124	6.2095	0
28/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3552.8300	3217.8200	3.5528	3.2178	0
28/04/2026	R038 On 06-May-27			Bond Future	9.3838	9.2527	111.2328	112.1815	0
28/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2594.2900	2968.3700	2.5943	2.9684	0
28/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	7591.9500	7017.3400	7.5920	7.0173	0
28/04/2026	R053 On 07-May-26			Bond Future	9.2398	9.0916	124.8495	126.6241	21,671
28/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	24074.2900	25848.9200	24.0743	25.8489	0
28/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R053 On 06-August-26			Bond Future	9.2906	9.1379	127.1198	128.9285	68,907
28/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	502.4000	759.2700	0.5024	0.7593	530
28/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	15883.7600	14331.9800	15.8838	14.3320	0
28/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1370.3100	1908.7100	1.3703	1.9087	0
28/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	9922.2500	8652.0000	9.9223	8.6520	0
28/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3388.0900	4323.8400	3.3881	4.3238	530
28/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5652.8400	4779.9400	5.6528	4.7799	530
28/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	6638.5400	7924.1300	6.6385	7.9241	0
28/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	3105.8100	2582.7500	3.1058	2.5828	530
28/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	28082.8100	29878.3900	28.0828	29.8784	0
28/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	74.2900	61.2200	0.0743	0.0612	0
28/04/2026	R053 On 05-November-26			Bond Future	9.3362	9.1791	123.5955	125.4382	4,029
28/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	20135.0600	21798.4800	20.1351	21.7985	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1315.3300	1136.0400	1.3153	1.1360	0
28/04/2026	R053 On 04-February-27			Bond Future	9.3819	9.2202	125.9213	127.7987	0
28/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	11148.1100	12483.2700	11.1481	12.4833	0
28/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	4500.0600	3957.7600	4.5001	3.9578	0
28/04/2026	R053 On 06-May-27			Bond Future	9.4310	9.2646	122.4018	124.3135	0
28/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	4868.6100	5717.0400	4.8686	5.7170	0
28/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10905.2400	9841.9500	10.9052	9.8420	0
28/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
28/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	24.7600	29.7600	0.0248	0.0298	0
28/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	24.7600	29.7600	0.0248	0.0298	0
28/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
28/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	56.2900	57.4100	0.0563	0.0574	0
28/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	56.2900	57.4100	0.0563	0.0574	0
28/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
28/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	38.5300	38.9300	0.0385	0.0389	0
28/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	38.5300	38.9300	0.0385	0.0389	0
28/04/2026	R202 On 07-May-26			Bond Future	299.1832	297.7907	299.1832	297.7907	312
28/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21633.2300	20240.6900	21.6332	20.2407	0
28/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R202 On 06-August-26			Bond Future	299.2917	297.8777	299.2917	297.8777	1,025
28/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20431.6600	19017.7300	20.4317	19.0177	0
28/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R202 On 05-November-26			Bond Future	304.8637	303.4253	304.8637	303.4253	0
28/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24403.6700	22965.2500	24.4037	22.9653	0
28/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R202 On 04-February-27			Bond Future	305.1440	303.6790	305.1440	303.6790	0
28/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10414.0100	8948.9900	10.4140	8.9490	0
28/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R202 On 06-May-27			Bond Future	310.8901	309.3956	310.8901	309.3956	0
28/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3900.1300	2405.5700	3.9001	2.4056	0
28/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R209 On 07-May-26			Bond Future	8.8905	8.7777	83.5745	84.2264	16,160
28/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	11404.6300	12056.5800	11.4046	12.0566	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R209 On 06-August-26			Bond Future	8.9484	8.8312	85.0942	85.7592	36,935
28/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	12502.2100	13158.8400	12.5022	13.1588	0
28/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	74.5000	66.1200	0.0745	0.0661	0
28/04/2026	R209 On 05-November-26			Bond Future	9.0002	8.8785	83.5073	84.1851	7,212
28/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	7812.6900	8395.0600	7.8127	8.3951	0
28/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	892.4600	797.0700	0.8925	0.7971	0
28/04/2026	R209 On 04-February-27			Bond Future	9.0528	8.9265	85.0787	85.7693	0
28/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1066.6000	1264.3200	1.0666	1.2643	3,237
28/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6871.6100	6378.8000	6.8716	6.3788	0
28/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	2929.8000	3304.8700	2.9298	3.3049	0
28/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3436.3000	3120.8400	3.4363	3.1208	3,237
28/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	3938.2300	4371.3000	3.9382	4.3713	0
28/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2714.5200	2457.0600	2.7145	2.4571	0
28/04/2026	R209 On 06-May-27			Bond Future	9.1112	8.9800	83.5101	84.2130	0
28/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1567.5800	1810.9600	1.5676	1.8110	4,620
28/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	6321.5800	5862.0600	6.3216	5.8621	0
28/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1826.0800	2096.4400	1.8261	2.0964	0
28/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	5671.4000	5238.8600	5.6714	5.2389	0
28/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4167.6600	4597.9300	4.1677	4.5979	0
28/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	3064.3600	2791.7300	3.0644	2.7917	4,620
28/04/2026	R210 On 07-May-26			Bond Future	261.5678	261.5553	261.5678	261.5553	645
28/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6167.8100	6155.2900	6.1678	6.1553	0
28/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R210 On 06-August-26			Bond Future	266.3899	266.3808	266.3899	266.3808	448
28/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6549.9000	6540.8300	6.5499	6.5408	0
28/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R210 On 05-November-26			Bond Future	267.8122	267.8043	267.8122	267.8043	0
28/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14482.1800	14474.2700	14.4822	14.4743	0
28/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R210 On 04-February-27			Bond Future	272.9133	272.9052	272.9133	272.9052	0
28/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6883.2600	6875.2300	6.8833	6.8752	0
28/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R210 On 06-May-27			Bond Future	274.4363	274.4271	274.4363	274.4271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3306.3300	3297.1000	3.3063	3.2971	0
28/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R213 On 07-May-26			Bond Future	8.3113	8.2036	96.2655	96.6729	80,812
28/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5420.7100	5828.2600	5.4207	5.8283	0
28/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0100	0.1000	0.0000	0.0001	0
28/04/2026	R213 On 06-August-26			Bond Future	8.3749	8.2597	98.0160	98.4323	54,712
28/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4830.6600	5216.6400	4.8307	5.2166	0
28/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	230.8400	200.5300	0.2308	0.2005	0
28/04/2026	R213 On 05-November-26			Bond Future	8.4344	8.3112	96.2672	96.6917	0
28/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2278.5300	2561.7100	2.2785	2.5617	0
28/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1200.6800	1059.3700	1.2007	1.0594	0
28/04/2026	R213 On 04-February-27			Bond Future	8.4982	8.3661	98.0787	98.5113	0
28/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1195.8300	1389.7100	1.1958	1.3897	0
28/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2374.0200	2135.3300	2.3740	2.1353	0
28/04/2026	R213 On 06-May-27			Bond Future	8.5681	8.4262	96.3512	96.7913	0
28/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	628.4800	751.7000	0.6285	0.7517	0
28/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3809.4500	3492.6100	3.8095	3.4926	0
28/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1214.6000	1404.4900	1.2146	1.4045	2,830
28/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2581.3200	2331.1500	2.5813	2.3312	0
28/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3318.5800	3626.8500	3.3186	3.6269	0
28/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1237.8600	1106.0700	1.2379	1.1061	2,830
28/04/2026	R214 On 07-May-26			Bond Future	9.2954	9.1726	79.0354	79.8609	17,935
28/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13091.9000	13917.4200	13.0919	13.9174	0
28/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R214 On 06-August-26			Bond Future	9.3527	9.2259	80.4725	81.3142	22,859
28/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	14930.1900	15761.7500	14.9302	15.7618	0
28/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	83.4900	73.3800	0.0835	0.0734	0
28/04/2026	R214 On 05-November-26			Bond Future	9.4066	9.2758	78.6549	79.5126	2,614
28/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10239.9000	10994.9200	10.2399	10.9949	0
28/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	936.1000	833.4600	0.9361	0.8335	0
28/04/2026	R214 On 04-February-27			Bond Future	9.4622	9.3273	80.1350	81.0088	0
28/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5611.9700	6203.5900	5.6120	6.2036	0
28/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2868.4800	2586.2700	2.8685	2.5863	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	R214 On 06-May-27			Bond Future	9.5184	9.3793	78.3273	79.2170	0
28/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2454.5100	2820.3700	2.4545	2.8204	0
28/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6657.8500	6134.0200	6.6579	6.1340	0
28/04/2026	R248 On 07-May-26			Bond Future	9.3100	9.1619	96.5245	97.8544	79,316
28/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.1500	6.5200	0.0002	0.0065	1,620
28/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	9691.0600	8367.5500	9.6911	8.3676	0
28/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	15.0800	128.7900	0.0151	0.1288	1,620
28/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	5688.9800	4472.8100	5.6890	4.4728	0
28/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	590.6800	1383.9000	0.5907	1.3839	0
28/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1756.2400	1219.5800	1.7562	1.2196	0
28/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	622.2200	1432.6200	0.6222	1.4326	0
28/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1697.2800	1177.8000	1.6973	1.1778	0
28/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	18044.2200	19374.1000	18.0442	19.3741	0
28/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R248 On 06-August-26			Bond Future	9.3628	9.2102	98.2797	99.6352	254,012
28/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	1921.7300	2519.0600	1.9217	2.5191	0
28/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	5195.1500	4436.9400	5.1952	4.4369	1,762
28/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	6934.9500	8019.1000	6.9350	8.0191	0
28/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1594.6600	1323.2700	1.5947	1.3233	1,762
28/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	21490.2500	22835.7100	21.4903	22.8357	0
28/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	59.7900	49.7100	0.0598	0.0497	0
28/04/2026	R248 On 05-November-26			Bond Future	9.4122	9.2551	95.6482	97.0292	37,137
28/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	15399.1000	16648.2100	15.3991	16.6482	0
28/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	975.6900	843.8100	0.9757	0.8438	0
28/04/2026	R248 On 04-February-27			Bond Future	9.4629	9.3011	97.4481	98.8551	0
28/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8622.2500	9631.4900	8.6223	9.6315	0
28/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	3314.3700	2916.6100	3.3144	2.9166	0
28/04/2026	R248 On 06-May-27			Bond Future	9.5138	9.3473	94.8206	96.2532	0
28/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3855.5300	4509.3500	3.8555	4.5094	0
28/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7934.6700	7155.8400	7.9347	7.1558	0
28/04/2026	R2R9 On 07-May-26			Bond Future	9.2262	9.1138	105.9463	106.8174	0
28/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95096.5800	95967.6700	95.0966	95.9677	0
28/04/2026	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
28/04/2026	R2R9 On 06-August-26			Bond Future	9.2924	9.1757	107.8728	108.7613	0
28/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94753.2600	95641.7600	94.7533	95.6418	0
28/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R2R9 On 05-November-26			Bond Future	9.3527	9.2318	104.8770	105.7825	0
28/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93906.9500	94812.4400	93.9070	94.8124	0
28/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R2R9 On 04-February-27			Bond Future	9.4142	9.2888	106.8505	107.7732	0
28/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6152.1300	6788.8700	6.1521	6.7889	0
28/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2754.1600	2468.2600	2.7542	2.4683	0
28/04/2026	R2R9 On 06-May-27			Bond Future	9.4812	9.3512	103.8588	104.7980	0
28/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2804.3200	3187.4900	2.8043	3.1875	0
28/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7631.0000	7074.9800	7.6310	7.0750	0
28/04/2026	R4R2 On 07-May-26			Bond Future	9.3560	9.2334	107.4378	108.4958	7,188
28/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96348.7100	97406.7200	96.3487	97.4067	0
28/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R4R2 On 06-August-26			Bond Future	9.4202	9.2934	109.3915	110.4703	10,153
28/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95974.2600	97052.9800	95.9743	97.0530	0
28/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R4R2 On 05-November-26			Bond Future	9.4788	9.3477	106.2976	107.3969	0
28/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95075.0000	96174.3400	95.0750	96.1743	0
28/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/04/2026	R4R2 On 04-February-27			Bond Future	9.5383	9.4028	108.2979	109.4179	0
28/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7443.5200	8246.5800	7.4435	8.2466	0
28/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2754.0600	2437.1100	2.7541	2.4371	0
28/04/2026	R4R2 On 06-May-27			Bond Future	9.6027	9.4626	105.2070	106.3473	0
28/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3429.3700	3914.7200	3.4294	3.9147	0
28/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8466.7600	7811.8200	8.4668	7.8118	0
28/04/2026	RR87 On 07-May-26			Bond Future	7.4032	7.3571	102.6897	102.7156	0
28/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.0293	0.3804	0.0000	0.0004	0
28/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	335.0493	309.4204	0.3350	0.3094	0
28/04/2026	RR87 On 06-August-26			Bond Future	7.4320	7.3494	100.8110	100.8401	0
28/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	6.7734	9.8275	0.0068	0.0098	0
28/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	325.6434	299.5875	0.3256	0.2996	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	RR87 On 05-November-26			Bond Future	7.2466	6.9819	102.6643	102.6946	0
28/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0686	0.2421	0.0001	0.0002	0
28/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	226.6686	196.5521	0.2267	0.1966	0
28/04/2026	RR88 On 07-May-26			Bond Future	7.6998	7.6536	105.0717	105.1412	0
28/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0001	0.0116	0.0000	0.0000	0
28/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1302.1601	1232.7216	1.3022	1.2327	0
28/04/2026	RR88 On 06-August-26			Bond Future	7.7838	7.7271	104.1537	104.2212	0
28/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	23.2572	30.5445	0.0233	0.0305	0
28/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1216.3972	1156.0945	1.2164	1.1561	0
28/04/2026	RR88 On 05-November-26			Bond Future	7.8398	7.7691	105.4159	105.4893	0
28/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	56.1877	67.5567	0.0562	0.0676	0
28/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1237.2577	1175.2067	1.2373	1.1752	0
28/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0