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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
29/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	2029 On 07-May-26			Bond Future	147.3532	147.0208	147.3532	147.0208	1,876
29/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5533.1600	5200.8200	5.5332	5.2008	0
29/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2029 On 06-August-26			Bond Future	150.0692	149.7312	150.0692	149.7312	8,601
29/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5969.1500	5631.2100	5.9692	5.6312	0
29/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2029 On 05-November-26			Bond Future	151.3777	151.0338	151.3777	151.0338	0
29/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3817.6900	3473.8300	3.8177	3.4738	0
29/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2029 On 04-February-27			Bond Future	154.2610	153.9106	154.2610	153.9106	0
29/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4540.9800	4190.6000	4.5410	4.1906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2029 On 06-May-27			Bond Future	155.6477	155.2910	155.6477	155.2910	0
29/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2327.7300	1971.0300	2.3277	1.9710	0
29/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2030 On 07-May-26			Bond Future	8.2324	8.1428	101.4801	101.7617	57,283
29/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
29/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	3273.0600	2991.4800	3.2731	2.9915	0
29/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	2.4200	10.3300	0.0024	0.0103	1,000
29/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1658.5000	1384.8300	1.6585	1.3848	0
29/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	31.8600	80.2100	0.0319	0.0802	0
29/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	1018.1400	784.9100	1.0181	0.7849	1,000
29/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3552.7000	3834.2700	3.5527	3.8343	0
29/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	0
29/04/2026	2030 On 06-August-26			Bond Future	8.3177	8.2204	99.3156	99.6027	150,861
29/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	62.3800	85.7700	0.0624	0.0858	1,000
29/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3389.3600	3125.7000	3.3894	3.1257	0
29/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	262.0600	331.9300	0.2621	0.3319	1,000
29/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	2070.5600	1853.3800	2.0706	1.8534	0
29/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	612.6000	732.5900	0.6126	0.7326	0
29/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1374.6400	1207.5800	1.3746	1.2076	1,000
29/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	2924.6500	3165.5000	2.9247	3.1655	0
29/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	312.7200	266.5200	0.3127	0.2665	0
29/04/2026	2030 On 05-November-26			Bond Future	8.3806	8.2747	101.1415	101.4340	6,093
29/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1278.9400	1436.6400	1.2789	1.4366	0
29/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1252.8800	1118.0900	1.2529	1.1181	0
29/04/2026	2030 On 04-February-27			Bond Future	8.4482	8.3323	99.0372	99.3352	0
29/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	611.9300	711.1400	0.6119	0.7111	0
29/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	2239.7200	2040.9300	2.2397	2.0409	0
29/04/2026	2030 On 06-May-27			Bond Future	8.5494	8.4215	100.8789	101.1823	0
29/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	290.7600	348.2800	0.2908	0.3483	0
29/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3378.9900	3133.0800	3.3790	3.1331	0
29/04/2026	2031 On 07-May-26			Bond Future	116.0570	115.6614	116.0570	115.6614	1,034
29/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	2216.9500	1821.4000	2.2170	1.8214	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	0
29/04/2026	2031 On 06-August-26			Bond Future	115.7716	115.3692	115.7716	115.3692	4,492
29/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	2058.6400	1716.1300	2.0586	1.7161	0
29/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	97.0700	156.9500	0.0971	0.1570	0
29/04/2026	2031 On 05-November-26			Bond Future	117.9270	117.5173	117.9270	117.5173	0
29/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6437.5800	6028.4400	6.4376	6.0284	0
29/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.5600	1.1300	0.0006	0.0011	0
29/04/2026	2031 On 04-February-27			Bond Future	117.6979	117.2810	117.6979	117.2810	0
29/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1908.7500	1614.6300	1.9088	1.6146	0
29/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	390.8800	513.6800	0.3909	0.5137	0
29/04/2026	2031 On 06-May-27			Bond Future	119.9138	119.4889	119.9138	119.4889	0
29/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	3190.2400	2822.1700	3.1902	2.8222	0
29/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	146.4200	203.2600	0.1464	0.2033	0
29/04/2026	2032 On 07-May-26		Call	Bond Future	387.9800	588.5200	0.3880	0.5885	0
29/04/2026	2032 On 07-May-26			Bond Future	8.5560	8.4714	99.5395	99.9219	37,678
29/04/2026	2032 On 07-May-26		Put	Bond Future	848.4700	666.6700	0.8485	0.6667	0
29/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	6836.0200	7218.3600	6.8360	7.2184	0
29/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
29/04/2026	2032 On 06-August-26			Bond Future	8.6269	8.5375	101.3492	101.7388	131,488
29/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	6484.2400	6841.1800	6.4842	6.8412	0
29/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	252.4700	219.7600	0.2525	0.2198	0
29/04/2026	2032 On 05-November-26			Bond Future	8.6900	8.5953	99.0526	99.4496	41,855
29/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3292.5000	3560.5900	3.2925	3.5606	0
29/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1350.4600	1221.5700	1.3505	1.2216	0
29/04/2026	2032 On 04-February-27			Bond Future	8.7559	8.6555	100.9165	101.3209	0
29/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1739.5600	1924.2600	1.7396	1.9243	0
29/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2855.6900	2635.9400	2.8557	2.6359	0
29/04/2026	2032 On 06-May-27			Bond Future	8.8331	8.7263	98.6341	99.0459	0
29/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	860.8200	973.1200	0.8608	0.9731	0
29/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	4937.4600	4637.9300	4.9375	4.6379	0
29/04/2026	2033 On 07-May-26			Bond Future	144.0646	143.8787	144.0646	143.8787	1,708
29/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8904.5800	8718.7400	8.9046	8.7187	0
29/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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29/04/2026	2033 On 06-August-26			Bond Future	146.7199	146.5312	146.7199	146.5312	15,783
29/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12469.8800	12281.1600	12.4699	12.2812	0
29/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2033 On 05-November-26			Bond Future	147.8637	147.6717	147.8637	147.6717	0
29/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10603.7300	10411.7300	10.6037	10.4117	0
29/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2033 On 04-February-27			Bond Future	150.6801	150.4845	150.6801	150.4845	0
29/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7970.0900	7774.4900	7.9701	7.7745	0
29/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2033 On 06-May-27			Bond Future	151.8946	151.6956	151.8946	151.6956	0
29/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	684.5900	485.6200	0.6846	0.4856	0
29/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2037 On 07-May-26			Bond Future	9.1109	9.0164	98.2231	98.8463	100,116
29/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	431.5900	735.0000	0.4316	0.7350	1,500
29/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	1163.2900	843.5200	1.1633	0.8435	0
29/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	2555.2700	3142.2800	2.5553	3.1423	1,500
29/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	108.1000	71.9300	0.1081	0.0719	0
29/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	5972.3000	6594.9600	5.9723	6.5950	0
29/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	2.1300	1.6100	0.0021	0.0016	1,500
29/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	11119.1800	11742.3600	11.1192	11.7424	142
29/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	13141.2200	13764.4000	13.1412	13.7644	0
29/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	18675.4600	19298.6400	18.6755	19.2986	0
29/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
29/04/2026	2037 On 06-August-26			Bond Future	9.1816	9.0833	95.7488	96.3837	224,360
29/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	6084.0000	6601.0700	6.0840	6.6011	2,541
29/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	887.9400	770.1400	0.8879	0.7701	0
29/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	9528.8500	10109.4800	9.5289	10.1095	0
29/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	395.2000	340.9600	0.3952	0.3410	2,541
29/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	12555.1500	13168.6800	12.5552	13.1687	0
29/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	138.8000	117.4600	0.1388	0.1175	2,541
29/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	14622.8700	15247.6400	14.6229	15.2476	0
29/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	61.0100	50.9100	0.0610	0.0509	0

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29/04/2026	2037 On 05-November-26			Bond Future	9.2392	9.1373	97.5091	98.1558	0
29/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	3995.1700	4390.7300	3.9952	4.3907	4,490
29/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2614.4700	2363.3800	2.6145	2.3634	0
29/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	7357.3400	7864.0900	7.3573	7.8641	0
29/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1365.4400	1225.5400	1.3654	1.2255	4,490
29/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	9210.1200	9753.1400	9.2101	9.7531	0
29/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	998.6300	895.0000	0.9986	0.8950	0
29/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	10224.3500	10782.6900	10.2244	10.7827	0
29/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	848.5600	760.2500	0.8486	0.7603	4,490
29/04/2026	2037 On 04-February-27			Bond Future	9.2988	9.1929	95.0860	95.7449	0
29/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1458.5200	1659.2000	1.4585	1.6592	4,490
29/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6978.9700	6520.7900	6.9790	6.5208	0
29/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	3751.7800	4111.8800	3.7518	4.1119	0
29/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3682.3500	3383.5900	3.6824	3.3836	4,490
29/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	4481.9300	4875.5300	4.4819	4.8755	0
29/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	3186.1000	2920.8400	3.1861	2.9208	0
29/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	5677.5500	6115.6800	5.6776	6.1157	0
29/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2581.4300	2360.7000	2.5814	2.3607	4,490
29/04/2026	2037 On 06-May-27			Bond Future	9.3694	9.2593	96.8541	97.5251	0
29/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	1928.6200	2159.7800	1.9286	2.1598	0
29/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	6880.0700	6440.2500	6.8801	6.4403	0
29/04/2026	2038 On 07-May-26			Bond Future	160.7733	161.0861	160.7733	161.0861	1,347
29/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16243.3200	16556.1200	16.2433	16.5561	0
29/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2038 On 06-August-26			Bond Future	161.5354	161.8547	161.5354	161.8547	3,784
29/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16815.4100	17134.6700	16.8154	17.1347	0
29/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2038 On 05-November-26			Bond Future	164.5429	164.8681	164.5429	164.8681	1,464
29/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18232.8700	18558.1400	18.2329	18.5581	0
29/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2038 On 04-February-27			Bond Future	165.4296	165.7617	165.4296	165.7617	0
29/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11599.6400	11931.6900	11.5996	11.9317	0
29/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2038 On 06-May-27			Bond Future	168.5449	168.8830	168.5449	168.8830	0

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29/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	2444.9100	2783.0000	2.4449	2.7830	0
29/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2040 On 07-May-26		Call	Bond Future	965.2800	1386.6000	0.9653	1.3866	0
29/04/2026	2040 On 07-May-26			Bond Future	9.3458	9.2563	99.8424	100.5167	33,351
29/04/2026	2040 On 07-May-26		Put	Bond Future	1122.8900	869.8600	1.1229	0.8699	0
29/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	3.0900	12.9700	0.0031	0.0130	27,500
29/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	5428.4600	4763.9900	5.4285	4.7640	0
29/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	9447.0100	10121.3500	9.4470	10.1214	1,460
29/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.1400	0.1300	0.0001	0.0001	0
29/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	12107.3600	12781.7100	12.1074	12.7817	0
29/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	15416.2900	16090.6400	15.4163	16.0906	0
29/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	15707.6700	16382.0200	15.7077	16.3820	0
29/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
29/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	17480.3600	18154.7100	17.4804	18.1547	0
29/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	18538.7000	19213.0500	18.5387	19.2131	0
29/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
29/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	20221.0200	20895.3700	20.2210	20.8954	0
29/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2040 On 06-August-26			Bond Future	9.4163	9.3236	97.1469	97.8339	71,693
29/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	17773.1400	18451.2000	17.7731	18.4512	0
29/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	60.1100	51.1300	0.0601	0.0511	0
29/04/2026	2040 On 05-November-26			Bond Future	9.4746	9.3787	98.9329	99.6327	1,566
29/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	5654.6700	6123.0000	5.6547	6.1230	2,300
29/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2562.5800	2331.0700	2.5626	2.3311	0
29/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	9546.7800	10115.6700	9.5468	10.1157	0
29/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1387.3200	1256.3700	1.3873	1.2564	2,300
29/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	11639.6600	12241.4500	11.6397	12.2415	0
29/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	1032.3300	934.2800	1.0323	0.9343	0
29/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	12763.9800	13380.0100	12.7640	13.3800	0
29/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	879.1200	795.3100	0.8791	0.7953	2,300
29/04/2026	2040 On 04-February-27			Bond Future	9.5346	9.4354	96.2862	96.9992	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	1978.4400	2219.1800	1.9784	2.2192	2,300
29/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	7595.4600	7123.2200	7.5955	7.1232	0
29/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	4931.1400	5345.3200	4.9311	5.3453	0
29/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3969.8200	3671.0200	3.9698	3.6710	2,300
29/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6082.5200	6539.7300	6.0825	6.5397	0
29/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	3312.7500	3056.9800	3.3128	3.0570	0
29/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7209.9700	7701.9400	7.2100	7.7019	0
29/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2813.8800	2592.8700	2.8139	2.5929	2,300
29/04/2026	2040 On 06-May-27			Bond Future	9.6042	9.5015	98.0764	98.8026	0
29/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2492.4400	2758.7600	2.4924	2.7588	0
29/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7781.9900	7322.1800	7.7820	7.3222	0
29/04/2026	2043 On 07-May-26			Bond Future	125.7685	125.9069	125.7685	125.9069	0
29/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14068.4700	14206.9100	14.0685	14.2069	0
29/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2043 On 06-August-26			Bond Future	125.2306	125.3722	125.2306	125.3722	3,416
29/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14351.6924	14493.2655	14.3517	14.4933	0
29/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.1224	1.0755	0.0011	0.0011	0
29/04/2026	2043 On 05-November-26			Bond Future	127.5622	127.7066	127.5622	127.7066	0
29/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14738.2266	14881.9716	14.7382	14.8820	0
29/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	16.0566	15.3516	0.0161	0.0154	0
29/04/2026	2043 On 04-February-27			Bond Future	127.0760	127.2239	127.0760	127.2239	0
29/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9791.1624	9927.6041	9.7912	9.9276	0
29/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	345.1524	333.6841	0.3452	0.3337	0
29/04/2026	2043 On 06-May-27			Bond Future	129.4685	129.6189	129.4685	129.6189	0
29/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	4439.9227	4536.0112	4.4399	4.5360	0
29/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	2451.4727	2397.0812	2.4515	2.3971	0
29/04/2026	2044 On 07-May-26		Call	Bond Future	150.7000	288.6700	0.1507	0.2887	0
29/04/2026	2044 On 07-May-26			Bond Future	9.4554	9.3709	96.4074	97.0980	34,640
29/04/2026	2044 On 07-May-26		Put	Bond Future	3743.3300	3190.7100	3.7433	3.1907	0
29/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	4331.3300	5007.2100	4.3313	5.0072	0
29/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	56.6900	41.9800	0.0567	0.0420	15,000
29/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	16455.6200	17146.2100	16.4556	17.1462	0
29/04/2026	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
29/04/2026	2044 On 06-August-26			Bond Future	9.5212	9.4340	93.7747	94.4782	46,448
29/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1346.6300	1581.8500	1.3466	1.5819	0
29/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	5670.4900	5202.1900	5.6705	5.2022	7,000
29/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2093.6500	2404.7900	2.0937	2.4048	0
29/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	4306.8100	3914.4300	4.3068	3.9144	7,000
29/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4225.9100	4678.6000	4.2259	4.6786	0
29/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	2418.3700	2167.5400	2.4184	2.1675	14,500
29/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	19504.3000	20199.6100	19.5043	20.1996	0
29/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	59.1500	50.9400	0.0592	0.0509	0
29/04/2026	2044 On 05-November-26			Bond Future	9.5757	9.4858	95.4988	96.2154	89,193
29/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	13537.9800	14165.7100	13.5380	14.1657	0
29/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	1012.2100	923.3400	1.0122	0.9233	0
29/04/2026	2044 On 04-February-27			Bond Future	9.6317	9.5389	92.9126	93.6427	0
29/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	7473.9000	7966.3300	7.4739	7.9663	0
29/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	3330.2000	3092.4900	3.3302	3.0925	0
29/04/2026	2044 On 06-May-27			Bond Future	9.6957	9.5999	94.6401	95.3837	0
29/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3101.6200	3397.4500	3.1016	3.3975	0
29/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	8043.3700	7595.6200	8.0434	7.5956	0
29/04/2026	2046 On 07-May-26			Bond Future	142.3821	142.9036	142.3821	142.9036	10,091
29/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	17432.1400	17953.6100	17.4321	17.9536	0
29/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2046 On 06-August-26			Bond Future	145.0065	145.5381	145.0065	145.5381	18,602
29/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	22626.5300	23158.0600	22.6265	23.1581	0
29/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2046 On 05-November-26			Bond Future	145.3723	145.9141	145.3723	145.9141	0
29/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19892.2700	20434.1300	19.8923	20.4341	0
29/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2046 On 04-February-27			Bond Future	148.1414	148.6935	148.1414	148.6935	0
29/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	17051.3600	17603.4900	17.0514	17.6035	0
29/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2046 On 06-May-27			Bond Future	148.5447	149.1079	148.5447	149.1079	0
29/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	117.9200	0.0000	0.1179	0
29/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	445.3300	0.0000	0.4453	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
29/04/2026	2050 On 07-May-26			Bond Future	147.7742	146.7719	147.7742	146.7719	2,461
29/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	23704.1800	22701.9200	23.7042	22.7019	0
29/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2050 On 06-August-26			Bond Future	148.0464	147.0261	148.0464	147.0261	17,838
29/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24776.4400	23756.1100	24.7764	23.7561	0
29/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2050 On 05-November-26			Bond Future	150.8026	149.7636	150.8026	149.7636	0
29/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26962.6100	25923.5800	26.9626	25.9236	0
29/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2050 On 04-February-27			Bond Future	151.1733	150.1153	151.1733	150.1153	0
29/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18783.3100	17725.2800	18.7833	17.7253	0
29/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	2050 On 06-May-27			Bond Future	154.0202	152.9420	154.0202	152.9420	0
29/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	3560.2300	2481.9500	3.5602	2.4820	0
29/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	AL37 On 07-May-26			Index Future	1251.2790	1255.6300	1251.2790	1,255.6300	0
29/04/2026	AL37 On 06-August-26			Index Future	1273.7860	1278.2190	1273.7860	1,278.2190	0
29/04/2026	AL37 On 05-November-26			Index Future	1297.4490	1301.9670	1297.4490	1,301.9670	0
29/04/2026	AL37 On 04-February-27			Index Future	1321.8630	1326.4660	1321.8630	1,326.4660	0
29/04/2026	AL37 On 06-May-27			Index Future	1346.4700	1351.1570	1346.4700	1,351.1570	0
29/04/2026	AL7T On 07-May-26			Index Future	1612.5180	1622.1000	1612.5180	1,622.1000	0
29/04/2026	AL7T On 06-August-26			Index Future	1641.5220	1651.2830	1641.5220	1,651.2830	0
29/04/2026	AL7T On 05-November-26			Index Future	1672.0180	1681.9620	1672.0180	1,681.9620	0
29/04/2026	AL7T On 04-February-27			Index Future	1703.4790	1713.6110	1703.4790	1,713.6110	0
29/04/2026	AL7T On 06-May-27			Index Future	1735.1900	1745.5080	1735.1900	1,745.5080	0
29/04/2026	ALBI On 07-May-26			Index Future	1364.8840	1372.6350	1364.8840	1,372.6350	35
29/04/2026	ALBI On 06-August-26			Index Future	1389.4340	1397.3290	1389.4340	1,397.3290	42
29/04/2026	ALBI On 05-November-26			Index Future	1415.2460	1423.2900	1415.2460	1,423.2900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	ALBI On 04-February-27			Index Future	1441.8760	1450.0720	1441.8760	1,450.0720	0
29/04/2026	ALBI On 06-May-27			Index Future	1468.7180	1477.0630	1468.7180	1,477.0630	0
29/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	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
29/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	ES33 On 07-May-26			Bond Future	9.2820	9.1926	91.8270	92.2687	0
29/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10946.4900	11388.1100	10.9465	11.3881	0
29/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES33 On 06-August-26			Bond Future	9.3682	9.2745	93.5195	93.9697	0
29/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11650.9000	12101.0500	11.6509	12.1011	0
29/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES33 On 05-November-26			Bond Future	9.4515	9.3532	91.4674	91.9260	0
29/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6138.9600	6597.6200	6.1390	6.5976	0
29/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES33 On 04-February-27			Bond Future	9.5412	9.4380	93.2096	93.6770	0
29/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	713.0200	1180.4100	0.7130	1.1804	0
29/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES33 On 06-May-27			Bond Future	9.6375	9.5290	91.1695	91.6456	0
29/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3755.7900	3279.7200	3.7558	3.2797	0
29/04/2026	ES42 On 07-May-26			Bond Future	9.7858	9.6964	90.1085	90.7719	0
29/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15467.0400	16130.4900	15.4670	16.1305	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES42 On 06-August-26			Bond Future	9.8583	9.7659	91.7694	92.4453	0
29/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17295.0400	17971.0100	17.2950	17.9710	0
29/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES42 On 05-November-26			Bond Future	9.9259	9.8305	89.2137	89.9024	0
29/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11248.9200	11937.6100	11.2489	11.9376	0
29/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES42 On 04-February-27			Bond Future	9.9946	9.8960	90.9130	91.6149	0
29/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2053.1000	2754.9600	2.0531	2.7550	0
29/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES42 On 06-May-27			Bond Future	10.0699	9.9678	88.3602	89.0751	0
29/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5382.1400	4667.2300	5.3821	4.6672	0
29/04/2026	GOVI On 07-May-26			GOVI	1338.4900	1346.3340	1338.4900	1,346.3340	29
29/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1614900.0000	1693340.0000	161.4900	169.3340	0
29/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	GOVI On 06-August-26			GOVI	1362.5650	1370.5560	1362.5650	1,370.5560	609
29/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1735650.0000	1815560.0000	173.5650	181.5560	0
29/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	GOVI On 05-November-26			GOVI	1387.8780	1396.0190	1387.8780	1,396.0190	0
29/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1108780.0000	1190190.0000	110.8780	119.0190	0
29/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	GOVI On 04-February-27			GOVI	1413.9930	1422.2880	1413.9930	1,422.2880	0
29/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	449930.0000	532880.0000	44.9930	53.2880	0
29/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	GOVI On 06-May-27			GOVI	1440.3150	1448.7620	1440.3150	1,448.7620	0
29/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	133150.0000	217620.0000	13.3150	21.7620	0
29/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/04/2026	I258 On 07-May-26			Bond Future	133.6322	133.6268	133.6322	133.6268	0
29/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19902.2100	19896.8300	19.9022	19.8968	0
29/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	I258 On 06-August-26			Bond Future	133.2394	133.2343	133.2394	133.2343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20294.3949	20289.5764	20.2944	20.2896	0
29/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	4.9749	5.2564	0.0050	0.0053	0
29/04/2026	I258 On 05-November-26			Bond Future	135.7199	135.7152	135.7199	135.7152	0
29/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20822.5189	20818.8098	20.8225	20.8188	0
29/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	52.5989	53.6498	0.0526	0.0536	0
29/04/2026	I258 On 04-February-27			Bond Future	135.3892	135.3850	135.3892	135.3850	0
29/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16892.2000	16891.2469	16.8922	16.8912	0
29/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	402.9900	406.2769	0.4030	0.4063	0
29/04/2026	I258 On 06-May-27			Bond Future	137.9383	137.9338	137.9383	137.9338	0
29/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	7169.6762	7174.0314	7.1697	7.1740	0
29/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	4011.3662	4020.2414	4.0114	4.0202	0
29/04/2026	IGOV On 07-May-26			Index Future	444.8920	444.6820	444.8920	444.6820	31
29/04/2026	IGOV On 06-August-26			Index Future	453.0050	452.7920	453.0050	452.7920	224
29/04/2026	IGOV On 05-November-26			Index Future	461.5290	461.3130	461.5290	461.3130	8
29/04/2026	IGOV On 04-February-27			Index Future	470.3200	470.1000	470.3200	470.1000	0
29/04/2026	IGOV On 06-May-27			Index Future	479.1800	478.9550	479.1800	478.9550	0
29/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/04/2026	R033 On 07-May-26			Bond Future	8.6659	8.5814	107.9395	108.3909	310
29/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	8651.2600	9102.6800	8.6513	9.1027	0
29/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R033 On 06-August-26			Bond Future	8.7364	8.6474	109.9019	110.3619	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
29/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	7731.5200	8154.5800	7.7315	8.1546	0
29/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	283.9200	246.9300	0.2839	0.2469	0
29/04/2026	R033 On 05-November-26			Bond Future	8.7994	8.7056	106.8802	107.3489	0
29/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	4112.4100	4436.7200	4.1124	4.4367	0
29/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1509.0800	1364.7400	1.5091	1.3647	0
29/04/2026	R033 On 04-February-27			Bond Future	8.8646	8.7657	108.8914	109.3689	0
29/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2231.2800	2458.4600	2.2313	2.4585	0
29/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	3270.7800	3020.4700	3.2708	3.0205	0
29/04/2026	R033 On 06-May-27			Bond Future	8.9397	8.8352	105.8748	106.3610	0
29/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1075.1300	1211.1000	1.0751	1.2111	0
29/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5893.8200	5543.5400	5.8938	5.5435	0
29/04/2026	R035 On 07-May-26			Bond Future	8.8353	8.7407	101.9771	102.5507	42,100
29/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	10.1900	35.7700	0.0102	0.0358	1,000
29/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	3376.4600	2828.4500	3.3765	2.8285	0
29/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	12.7500	42.8700	0.0128	0.0429	0
29/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	3252.9800	2709.5100	3.2530	2.7095	16,000
29/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	119.2100	259.1900	0.1192	0.2592	0
29/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1862.3600	1428.7500	1.8624	1.4288	16,000
29/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	544.5900	875.2800	0.5446	0.8753	1,000
29/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	818.6600	575.7600	0.8187	0.5758	0
29/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	2273.0000	2811.9000	2.2730	2.8119	0
29/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	100.5200	65.8300	0.1005	0.0658	1,000
29/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	4717.0600	5289.2400	4.7171	5.2892	250
29/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	4.8000	3.3900	0.0048	0.0034	0
29/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	4829.7700	5402.1700	4.8298	5.4022	200
29/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	4.1200	2.9300	0.0041	0.0029	0
29/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	5111.1500	5683.9700	5.1112	5.6840	350
29/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	2.8000	2.0300	0.0028	0.0020	0
29/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	7494.8000	8068.3800	7.4948	8.0684	0
29/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.0800	0.0700	0.0001	0.0001	250
29/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	7603.8600	8177.4400	7.6039	8.1774	0
29/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	200
29/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	7875.7700	8449.3500	7.8758	8.4494	0
29/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.0500	0.0400	0.0001	0.0000	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	10171.4300	10745.0200	10.1714	10.7450	0
29/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	10276.3600	10849.9500	10.2764	10.8500	0
29/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
29/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	10537.9900	11111.5800	10.5380	11.1116	0
29/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
29/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	11316.8500	11890.4400	11.3169	11.8904	0
29/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R035 On 06-August-26			Bond Future	8.8986	8.7998	103.8311	104.4155	79,083
29/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	210.2500	272.7300	0.2103	0.2727	4,899
29/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	7613.0900	7091.1300	7.6131	7.0911	0
29/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	319.4900	407.5800	0.3195	0.4076	0
29/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	6439.0000	5942.6500	6.4390	5.9427	0
29/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	353.6200	449.2300	0.3536	0.4492	4,899
29/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	6155.3900	5666.5600	6.1554	5.6666	0
29/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	734.5900	898.9500	0.7346	0.8990	1,000
29/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	4407.9600	3987.8800	4.4080	3.9879	0
29/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	815.4200	991.9500	0.8154	0.9920	0
29/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	4180.4800	3772.5700	4.1805	3.7726	4,899
29/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1625.0300	1898.1200	1.6250	1.8981	350
29/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	2745.0300	2433.6800	2.7450	2.4337	0
29/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	1851.8600	2145.9600	1.8519	2.1460	1,000
29/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	2494.7700	2204.4300	2.4948	2.2044	0
29/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	3001.0600	3376.7700	3.0011	3.3768	200
29/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1648.6900	1439.9600	1.6487	1.4400	0
29/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	3307.9000	3700.3800	3.3079	3.7004	0
29/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1493.5500	1301.5900	1.4936	1.3016	350
29/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	3346.9600	3741.4600	3.3470	3.7415	250
29/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1475.0700	1285.1300	1.4751	1.2851	0
29/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	4036.8300	4463.3000	4.0368	4.4633	0
29/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	1193.2900	1035.3200	1.1933	1.0353	1,000
29/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	5077.1900	5541.0900	5.0772	5.5411	0
29/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	883.1900	762.6500	0.8832	0.7627	200
29/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	5437.5900	5912.1000	5.4376	5.9121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	798.9000	688.9700	0.7989	0.6890	350
29/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	5483.0800	5958.8500	5.4831	5.9589	0
29/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	788.9900	680.3200	0.7890	0.6803	250
29/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	7403.0500	7920.3500	7.4031	7.9204	0
29/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	473.5400	406.4000	0.4735	0.4064	200
29/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	7834.8300	8358.9400	7.8348	8.3589	0
29/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	423.8500	363.5200	0.4239	0.3635	250
29/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	11855.8900	12423.3300	11.8559	12.4233	0
29/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	105.5500	88.5500	0.1056	0.0886	0
29/04/2026	R035 On 05-November-26			Bond Future	8.9581	8.8550	101.2381	101.8334	32,644
29/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	719.2700	852.0200	0.7193	0.8520	600
29/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	6622.3400	6159.7400	6.6223	6.1597	0
29/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1494.2400	1717.7500	1.4942	1.7178	0
29/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	4355.4300	3983.5900	4.3554	3.9836	600
29/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	2332.0200	2623.9700	2.3320	2.6240	200
29/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	3247.2800	2943.8800	3.2473	2.9439	0
29/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	2855.9500	3181.5600	2.8560	3.1816	0
29/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2787.3700	2517.6300	2.7874	2.5176	600
29/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	4021.2900	4405.3900	4.0213	4.4054	0
29/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	2078.2300	1866.9800	2.0782	1.8670	200
29/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	6044.8900	6497.2300	6.0449	6.4972	0
29/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1348.0900	1205.0800	1.3481	1.2051	200
29/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	7035.4000	7511.7900	7.0354	7.5118	0
29/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	1105.8100	986.8500	1.1058	0.9869	0
29/04/2026	R035 On 04-February-27			Bond Future	9.0203	8.9126	103.1431	103.7497	0
29/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	730.4700	849.0100	0.7305	0.8490	3,000
29/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	8506.2400	8018.2200	8.5062	8.0182	0
29/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1306.2100	1491.9900	1.3062	1.4920	3,000
29/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	6048.3900	5627.6100	6.0484	5.6276	0
29/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	2764.4500	3063.2300	2.7645	3.0632	0
29/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	3725.7900	3418.0100	3.7258	3.4180	3,000
29/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	3279.0600	3606.6300	3.2791	3.6066	0
29/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	3280.8500	3001.8600	3.2809	3.0019	0
29/04/2026	R035 On 06-May-27			Bond Future	9.0848	8.9722	100.5583	101.1760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1569.1300	1770.3700	1.5691	1.7704	0
29/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	6270.6400	5854.2100	6.2706	5.8542	0
29/04/2026	R038 On 07-May-26			Bond Future	9.2107	9.1263	113.0991	113.7539	1,561
29/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	15249.9100	15904.7100	15.2499	15.9047	0
29/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R038 On 06-August-26			Bond Future	9.2809	9.1931	115.1553	115.8224	1,069
29/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	16873.2900	17529.3500	16.8733	17.5294	0
29/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	74.9000	63.8300	0.0749	0.0638	0
29/04/2026	R038 On 05-November-26			Bond Future	9.3450	9.2539	111.7891	112.4686	2,562
29/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	10773.1700	11343.1300	10.7732	11.3431	0
29/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	1190.0300	1080.4500	1.1900	1.0805	0
29/04/2026	R038 On 04-February-27			Bond Future	9.4105	9.3158	113.8927	114.5850	0
29/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	5203.0800	5612.4200	5.2031	5.6124	0
29/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3835.7800	3552.8300	3.8358	3.5528	0
29/04/2026	R038 On 06-May-27			Bond Future	9.4823	9.3838	110.5277	111.2328	0
29/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2347.2300	2594.2900	2.3472	2.5943	0
29/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	8049.9900	7591.9500	8.0500	7.5920	0
29/04/2026	R053 On 07-May-26			Bond Future	9.3244	9.2398	123.8553	124.8495	21,671
29/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	23080.1100	24074.2900	23.0801	24.0743	0
29/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R053 On 06-August-26			Bond Future	9.3777	9.2906	126.1071	127.1198	68,907
29/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	400.4200	502.4000	0.4004	0.5024	530
29/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	16794.5200	15883.7600	16.7945	15.8838	0
29/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1136.1900	1370.3100	1.1362	1.3703	0
29/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	10700.8700	9922.2500	10.7009	9.9223	0
29/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	2943.5100	3388.0900	2.9435	3.3881	530
29/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	6221.0000	5652.8400	6.2210	5.6528	530
29/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	5987.7400	6638.5400	5.9877	6.6385	0
29/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	3467.7500	3105.8100	3.4678	3.1058	530
29/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	27082.3700	28082.8100	27.0824	28.0828	0
29/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	86.5900	74.2900	0.0866	0.0743	0
29/04/2026	R053 On 05-November-26			Bond Future	9.4259	9.3362	122.5639	123.5955	4,029
29/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	19230.0200	20135.0600	19.2300	20.1351	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1441.8300	1315.3300	1.4418	1.3153	0
29/04/2026	R053 On 04-February-27			Bond Future	9.4742	9.3819	124.8703	125.9213	0
29/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	10443.8600	11148.1100	10.4439	11.1481	0
29/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	4846.8000	4500.0600	4.8468	4.5001	0
29/04/2026	R053 On 06-May-27			Bond Future	9.5261	9.4310	121.3315	122.4018	0
29/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	4440.0000	4868.6100	4.4400	4.8686	0
29/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	11546.9500	10905.2400	11.5470	10.9052	0
29/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
29/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	23.3500	24.7600	0.0234	0.0248	0
29/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	23.3500	24.7600	0.0234	0.0248	0
29/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
29/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	56.0100	56.2900	0.0560	0.0563	0
29/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	56.0100	56.2900	0.0560	0.0563	0
29/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
29/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	38.4300	38.5300	0.0384	0.0385	0
29/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	38.4300	38.5300	0.0384	0.0385	0
29/04/2026	R202 On 07-May-26			Bond Future	298.2276	299.1832	298.2276	299.1832	312
29/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20677.6000	21633.2300	20.6776	21.6332	0
29/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R202 On 06-August-26			Bond Future	298.3174	299.2917	298.3174	299.2917	1,025
29/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19457.3500	20431.6600	19.4574	20.4317	0
29/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R202 On 05-November-26			Bond Future	303.8708	304.8637	303.8708	304.8637	0
29/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23410.8400	24403.6700	23.4108	24.4037	0
29/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R202 On 04-February-27			Bond Future	304.1311	305.1440	304.1311	305.1440	0
29/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9401.1400	10414.0100	9.4011	10.4140	0
29/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R202 On 06-May-27			Bond Future	309.8587	310.8901	309.8587	310.8901	0
29/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2868.7000	3900.1300	2.8687	3.9001	0
29/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R209 On 07-May-26			Bond Future	8.9801	8.8905	83.0615	83.5745	16,160
29/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	10891.6000	11404.6300	10.8916	11.4046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R209 On 06-August-26			Bond Future	9.0414	8.9484	84.5715	85.0942	36,935
29/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	11992.2400	12502.2100	11.9922	12.5022	0
29/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	87.2100	74.5000	0.0872	0.0745	0
29/04/2026	R209 On 05-November-26			Bond Future	9.0966	9.0002	82.9749	83.5073	7,212
29/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	7376.3700	7812.6900	7.3764	7.8127	0
29/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	988.5700	892.4600	0.9886	0.8925	0
29/04/2026	R209 On 04-February-27			Bond Future	9.1530	9.0528	84.5363	85.0787	0
29/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	935.3400	1066.6000	0.9353	1.0666	3,237
29/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	7282.8300	6871.6100	7.2828	6.8716	0
29/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	2664.0500	2929.8000	2.6641	2.9298	0
29/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3713.0300	3436.3000	3.7130	3.4363	3,237
29/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	3625.7700	3938.2300	3.6258	3.9382	0
29/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2944.5400	2714.5200	2.9445	2.7145	0
29/04/2026	R209 On 06-May-27			Bond Future	9.2153	9.1112	82.9576	83.5101	0
29/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1400.0700	1567.5800	1.4001	1.5676	4,620
29/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	6706.5300	6321.5800	6.7065	6.3216	0
29/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1638.3600	1826.0800	1.6384	1.8261	0
29/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	6036.1400	5671.4000	6.0361	5.6714	0
29/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	3854.5300	4167.6600	3.8545	4.1677	0
29/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	3303.6900	3064.3600	3.3037	3.0644	4,620
29/04/2026	R210 On 07-May-26			Bond Future	261.7668	261.5678	261.7668	261.5678	645
29/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6366.8200	6167.8100	6.3668	6.1678	0
29/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R210 On 06-August-26			Bond Future	266.5916	266.3899	266.5916	266.3899	448
29/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6751.6300	6549.9000	6.7516	6.5499	0
29/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R210 On 05-November-26			Bond Future	268.0169	267.8122	268.0169	267.8122	0
29/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14686.9200	14482.1800	14.6869	14.4822	0
29/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R210 On 04-February-27			Bond Future	273.1219	272.9133	273.1219	272.9133	0
29/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7091.9000	6883.2600	7.0919	6.8833	0
29/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R210 On 06-May-27			Bond Future	274.6481	274.4363	274.6481	274.4363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3518.0800	3306.3300	3.5181	3.3063	0
29/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R213 On 07-May-26			Bond Future	8.4060	8.3113	95.9091	96.2655	80,812
29/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5064.3800	5420.7100	5.0644	5.4207	0
29/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
29/04/2026	R213 On 06-August-26			Bond Future	8.4759	8.3749	97.6528	98.0160	54,712
29/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4508.5700	4830.6600	4.5086	4.8307	0
29/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	271.9300	230.8400	0.2719	0.2308	0
29/04/2026	R213 On 05-November-26			Bond Future	8.5422	8.4344	95.8972	96.2672	0
29/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2055.0100	2278.5300	2.0550	2.2785	0
29/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1347.1900	1200.6800	1.3472	1.2007	0
29/04/2026	R213 On 04-February-27			Bond Future	8.6139	8.4982	97.7017	98.0787	0
29/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1048.2300	1195.8300	1.0482	1.1958	0
29/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2603.4100	2374.0200	2.6034	2.3740	0
29/04/2026	R213 On 06-May-27			Bond Future	8.6925	8.5681	95.9674	96.3512	0
29/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	537.5300	628.4800	0.5375	0.6285	0
29/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	4102.3800	3809.4500	4.1024	3.8095	0
29/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1068.4500	1214.6000	1.0685	1.2146	2,830
29/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2819.0500	2581.3200	2.8191	2.5813	0
29/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3066.5700	3318.5800	3.0666	3.3186	0
29/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1369.7300	1237.8600	1.3697	1.2379	2,830
29/04/2026	R214 On 07-May-26			Bond Future	9.3849	9.2954	78.4411	79.0354	17,935
29/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	12497.6400	13091.9000	12.4976	13.0919	0
29/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R214 On 06-August-26			Bond Future	9.4450	9.3527	79.8672	80.4725	22,859
29/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	14338.3500	14930.1900	14.3384	14.9302	0
29/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	96.9800	83.4900	0.0970	0.0835	0
29/04/2026	R214 On 05-November-26			Bond Future	9.5018	9.4066	78.0383	78.6549	2,614
29/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	9718.2500	10239.9000	9.7183	10.2399	0
29/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	1031.0300	936.1000	1.0310	0.9361	0
29/04/2026	R214 On 04-February-27			Bond Future	9.5605	9.4622	79.5068	80.1350	0
29/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5216.2300	5611.9700	5.2162	5.6120	0
29/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	3100.9100	2868.4800	3.1009	2.8685	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	R214 On 06-May-27			Bond Future	9.6198	9.5184	77.6875	78.3273	0
29/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2219.8300	2454.5100	2.2198	2.4545	0
29/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	7062.9200	6657.8500	7.0629	6.6579	0
29/04/2026	R248 On 07-May-26			Bond Future	9.3995	9.3100	95.7342	96.5245	79,316
29/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0100	0.1500	0.0000	0.0002	1,620
29/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	10481.2200	9691.0600	10.4812	9.6911	0
29/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	3.6000	15.0800	0.0036	0.0151	1,620
29/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	6467.8000	5688.9800	6.4678	5.6890	0
29/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	318.4300	590.6800	0.3184	0.5907	0
29/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	2274.2900	1756.2400	2.2743	1.7562	0
29/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	339.4800	622.2200	0.3395	0.6222	0
29/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	2204.8400	1697.2800	2.2048	1.6973	0
29/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	17253.9200	18044.2200	17.2539	18.0442	0
29/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R248 On 06-August-26			Bond Future	9.4551	9.3628	97.4747	98.2797	253,960
29/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	1630.7000	1921.7300	1.6307	1.9217	0
29/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	5709.0700	5195.1500	5.7091	5.1952	1,762
29/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	6338.2100	6934.9500	6.3382	6.9350	0
29/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1802.8700	1594.6600	1.8029	1.5947	1,762
29/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	20695.6000	21490.2500	20.6956	21.4903	0
29/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	70.0900	59.7900	0.0701	0.0598	0
29/04/2026	R248 On 05-November-26			Bond Future	9.5072	9.4122	94.8282	95.6482	37,137
29/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	14678.6700	15399.1000	14.6787	15.3991	0
29/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	1075.2500	975.6900	1.0753	0.9757	0
29/04/2026	R248 On 04-February-27			Bond Future	9.5608	9.4629	96.6127	97.4481	0
29/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8057.9200	8622.2500	8.0579	8.6223	0
29/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	3585.4600	3314.3700	3.5855	3.3144	0
29/04/2026	R248 On 06-May-27			Bond Future	9.6146	9.5138	93.9697	94.8206	0
29/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3505.1300	3855.5300	3.5051	3.8555	0
29/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	8435.1600	7934.6700	8.4352	7.9347	0
29/04/2026	R2R9 On 07-May-26			Bond Future	9.3207	9.2262	105.2220	105.9463	0
29/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	94372.3200	95096.5800	94.3723	95.0966	0
29/04/2026	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
29/04/2026	R2R9 On 06-August-26			Bond Future	9.3904	9.2924	107.1349	107.8728	640
29/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94015.4300	94753.2600	94.0154	94.7533	0
29/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R2R9 On 05-November-26			Bond Future	9.4543	9.3527	104.1255	104.8770	0
29/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93155.4400	93906.9500	93.1554	93.9070	0
29/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R2R9 On 04-February-27			Bond Future	9.5195	9.4142	106.0848	106.8505	0
29/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5661.6700	6152.1300	5.6617	6.1521	0
29/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	3029.3800	2754.1600	3.0294	2.7542	0
29/04/2026	R2R9 On 06-May-27			Bond Future	9.5904	9.4812	103.0790	103.8588	0
29/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2522.1500	2804.3200	2.5222	2.8043	0
29/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	8128.6200	7631.0000	8.1286	7.6310	0
29/04/2026	R4R2 On 07-May-26			Bond Future	9.4505	9.3560	106.6325	107.4378	7,188
29/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	95543.4300	96348.7100	95.5434	96.3487	0
29/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R4R2 On 06-August-26			Bond Future	9.5180	9.4202	108.5712	109.3915	10,473
29/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95153.9400	95974.2600	95.1539	95.9743	0
29/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R4R2 On 05-November-26			Bond Future	9.5799	9.4788	105.4620	106.2976	0
29/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94239.4500	95075.0000	94.2395	95.0750	0
29/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2026	R4R2 On 04-February-27			Bond Future	9.6428	9.5383	107.4466	108.2979	0
29/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6872.7000	7443.5200	6.8727	7.4435	0
29/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	3034.5300	2754.0600	3.0345	2.7541	0
29/04/2026	R4R2 On 06-May-27			Bond Future	9.7107	9.6027	104.3400	105.2070	0
29/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3099.7800	3429.3700	3.0998	3.4294	0
29/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	9004.1700	8466.7600	9.0042	8.4668	0
29/04/2026	RR87 On 07-May-26			Bond Future	7.4118	7.4032	102.6848	102.6897	0
29/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.0115	0.0293	0.0000	0.0000	0
29/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	339.9115	335.0493	0.3399	0.3350	0
29/04/2026	RR87 On 06-August-26			Bond Future	7.4478	7.4320	100.8054	100.8110	0
29/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	6.2487	6.7734	0.0062	0.0068	0
29/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	330.6887	325.6434	0.3307	0.3256	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	RR87 On 05-November-26			Bond Future	7.2976	7.2466	102.6585	102.6643	0
29/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.0525	0.0686	0.0001	0.0001	0
29/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	232.4825	226.6686	0.2325	0.2267	0
29/04/2026	RR88 On 07-May-26			Bond Future	7.6884	7.6998	105.0888	105.0717	0
29/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0000	0.0001	0.0000	0.0000	0
29/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1285.0900	1302.1601	1.2851	1.3022	0
29/04/2026	RR88 On 06-August-26			Bond Future	7.7705	7.7838	104.1696	104.1537	0
29/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	23.8184	23.2572	0.0238	0.0233	0
29/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1201.0584	1216.3972	1.2011	1.2164	0
29/04/2026	RR88 On 05-November-26			Bond Future	7.8235	7.8398	105.4329	105.4159	0
29/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	57.6870	56.1877	0.0577	0.0562	0
29/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1221.7970	1237.2577	1.2218	1.2373	0
29/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0