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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
30/04/2026	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	2029 On 07-May-26			Bond Future	148.0144	147.3532	148.0144	147.3532	1,876
30/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	6194.3600	5533.1600	6.1944	5.5332	0
30/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2029 On 06-August-26			Bond Future	150.7535	150.0692	150.7535	150.0692	8,601
30/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	6653.5300	5969.1500	6.6535	5.9692	0
30/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2029 On 05-November-26			Bond Future	152.1175	151.3777	152.1175	151.3777	0
30/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	4557.4700	3817.6900	4.5575	3.8177	0
30/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2029 On 04-February-27			Bond Future	155.0936	154.2610	155.0936	154.2610	0
30/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	5373.5900	4540.9800	5.3736	4.5410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2029 On 06-May-27			Bond Future	156.6201	155.6477	156.6201	155.6477	0
30/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	3300.1200	2327.7300	3.3001	2.3277	0
30/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2030 On 07-May-26			Bond Future	8.1862	8.2324	101.6252	101.4801	57,283
30/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
30/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	3127.9500	3273.0600	3.1280	3.2731	0
30/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	0.7900	2.4200	0.0008	0.0024	1,000
30/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1511.7600	1658.5000	1.5118	1.6585	0
30/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	20.7200	31.8600	0.0207	0.0319	0
30/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	861.8900	1018.1400	0.8619	1.0181	1,000
30/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3697.7400	3552.7000	3.6977	3.5527	0
30/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0.0000	0.0700	0.0000	0.0001	0
30/04/2026	2030 On 06-August-26			Bond Future	8.2650	8.3177	99.4709	99.3156	150,861
30/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	57.0900	62.3800	0.0571	0.0624	1,000
30/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3228.8400	3389.3600	3.2288	3.3894	0
30/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	233.2500	262.0600	0.2333	0.2621	1,000
30/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1886.5200	2070.5600	1.8865	2.0706	0
30/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	568.7100	612.6000	0.5687	0.6126	0
30/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1175.5200	1374.6400	1.1755	1.3746	1,000
30/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	2979.6400	2924.6500	2.9796	2.9247	0
30/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	212.4800	312.7200	0.2125	0.3127	0
30/04/2026	2030 On 05-November-26			Bond Future	8.3129	8.3806	101.3282	101.1415	9,863
30/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1236.4100	1278.9400	1.2364	1.2789	0
30/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1023.6500	1252.8800	1.0237	1.2529	0
30/04/2026	2030 On 04-February-27			Bond Future	8.3537	8.4482	99.2800	99.0372	0
30/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	593.8900	611.9300	0.5939	0.6119	0
30/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1978.8600	2239.7200	1.9789	2.2397	0
30/04/2026	2030 On 06-May-27			Bond Future	8.4109	8.5494	101.2077	100.8789	0
30/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	350.3700	290.7600	0.3504	0.2908	0
30/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3109.8300	3378.9900	3.1098	3.3790	0
30/04/2026	2031 On 07-May-26			Bond Future	115.8650	116.0570	115.8650	116.0570	1,034
30/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	2025.0400	2216.9500	2.0250	2.2170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2031 On 06-August-26			Bond Future	115.5847	115.7716	115.5847	115.7716	4,492
30/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1878.4100	2058.6400	1.8784	2.0586	0
30/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	103.7100	97.0700	0.1037	0.0971	0
30/04/2026	2031 On 05-November-26			Bond Future	117.7697	117.9270	117.7697	117.9270	0
30/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6280.0800	6437.5800	6.2801	6.4376	0
30/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0.3800	0.5600	0.0004	0.0006	0
30/04/2026	2031 On 04-February-27			Bond Future	117.5984	117.6979	117.5984	117.6979	0
30/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1797.0600	1908.7500	1.7971	1.9088	0
30/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	378.6600	390.8800	0.3787	0.3909	0
30/04/2026	2031 On 06-May-27			Bond Future	119.9078	119.9138	119.9078	119.9138	0
30/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	3155.0800	3190.2400	3.1551	3.1902	0
30/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	117.2800	146.4200	0.1173	0.1464	0
30/04/2026	2032 On 07-May-26		Call	Bond Future	400.3300	387.9800	0.4003	0.3880	0
30/04/2026	2032 On 07-May-26			Bond Future	8.5050	8.5560	99.7698	99.5395	37,668
30/04/2026	2032 On 07-May-26		Put	Bond Future	630.5200	848.4700	0.6305	0.8485	0
30/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	7066.3100	6836.0200	7.0663	6.8360	0
30/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/04/2026	2032 On 06-August-26			Bond Future	8.5713	8.6269	101.5911	101.3492	126,376
30/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	6637.8700	6484.2400	6.6379	6.4842	0
30/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	164.2300	252.4700	0.1642	0.2525	0
30/04/2026	2032 On 05-November-26			Bond Future	8.6244	8.6900	99.3274	99.0526	41,865
30/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3289.0400	3292.5000	3.2890	3.2925	0
30/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1072.1800	1350.4600	1.0722	1.3505	0
30/04/2026	2032 On 04-February-27			Bond Future	8.6734	8.7559	101.2485	100.9165	0
30/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1709.1600	1739.5600	1.7092	1.7396	0
30/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2493.3200	2855.6900	2.4933	2.8557	0
30/04/2026	2032 On 06-May-27			Bond Future	8.7244	8.8331	99.0533	98.6341	0
30/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	919.2600	860.8200	0.9193	0.8608	0
30/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	4576.6500	4937.4600	4.5767	4.9375	0
30/04/2026	2033 On 07-May-26			Bond Future	144.4756	144.0646	144.4756	144.0646	1,708
30/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	9315.5900	8904.5800	9.3156	8.9046	0
30/04/2026	2033 On 07-May-26	135.16	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
30/04/2026	2033 On 06-August-26			Bond Future	147.1492	146.7199	147.1492	146.7199	15,783
30/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12899.2000	12469.8800	12.8992	12.4699	0
30/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2033 On 05-November-26			Bond Future	148.3425	147.8637	148.3425	147.8637	0
30/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	11082.5200	10603.7300	11.0825	10.6037	0
30/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2033 On 04-February-27			Bond Future	151.2448	150.6801	151.2448	150.6801	0
30/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	8534.8400	7970.0900	8.5348	7.9701	0
30/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2033 On 06-May-27			Bond Future	152.5907	151.8946	152.5907	151.8946	0
30/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	1380.6600	684.5900	1.3807	0.6846	0
30/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2037 On 07-May-26			Bond Future	9.0649	9.1109	98.5252	98.2231	100,116
30/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	414.3000	431.5900	0.4143	0.4316	1,500
30/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	843.8600	1163.2900	0.8439	1.1633	0
30/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	2780.7300	2555.2700	2.7807	2.5553	1,500
30/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	31.4200	108.1000	0.0314	0.1081	0
30/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	6272.4300	5972.3000	6.2724	5.9723	0
30/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	0.1200	2.1300	0.0001	0.0021	1,500
30/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	11421.3200	11119.1800	11.4213	11.1192	142
30/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	13443.3600	13141.2200	13.4434	13.1412	0
30/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	18977.6000	18675.4600	18.9776	18.6755	0
30/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	142
30/04/2026	2037 On 06-August-26			Bond Future	9.1328	9.1816	96.0637	95.7488	226,103
30/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	6156.2300	6084.0000	6.1562	6.0840	2,541
30/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	645.3100	887.9400	0.6453	0.8879	0
30/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	9707.8800	9528.8500	9.7079	9.5289	0
30/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	259.3700	395.2000	0.2594	0.3952	2,541
30/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	12827.5900	12555.1500	12.8276	12.5552	0
30/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	96.3800	138.8000	0.0964	0.1388	2,541
30/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	14915.9000	14622.8700	14.9159	14.6229	0
30/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	39.1800	61.0100	0.0392	0.0610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	2037 On 05-November-26			Bond Future	9.1842	9.2392	97.8574	97.5091	43
30/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	3891.6700	3995.1700	3.8917	3.9952	4,490
30/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2162.6500	2614.4700	2.1627	2.6145	0
30/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	7378.7700	7357.3400	7.3788	7.3573	0
30/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1038.5500	1365.4400	1.0386	1.3654	4,490
30/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	9290.4200	9210.1200	9.2904	9.2101	0
30/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	730.6100	998.6300	0.7306	0.9986	0
30/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	10332.7000	10224.3500	10.3327	10.2244	0
30/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	608.5900	848.5600	0.6086	0.8486	4,490
30/04/2026	2037 On 04-February-27			Bond Future	9.2334	9.2988	95.4917	95.0860	0
30/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1424.2000	1458.5200	1.4242	1.4585	4,490
30/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6538.9000	6978.9700	6.5389	6.9790	0
30/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	3640.6300	3751.7800	3.6406	3.7518	0
30/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3165.4500	3682.3500	3.1655	3.6824	4,490
30/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	4383.6800	4481.9300	4.3837	4.4819	0
30/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2682.1000	3186.1000	2.6821	3.1861	0
30/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	5615.8200	5677.5500	5.6158	5.6776	0
30/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2113.9500	2581.4300	2.1140	2.5814	4,490
30/04/2026	2037 On 06-May-27			Bond Future	9.2886	9.3694	97.3458	96.8541	0
30/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	1944.0000	1928.6200	1.9440	1.9286	0
30/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	6403.7200	6880.0700	6.4037	6.8801	0
30/04/2026	2038 On 07-May-26			Bond Future	160.1428	160.7733	160.1428	160.7733	1,347
30/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15612.8000	16243.3200	15.6128	16.2433	0
30/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2038 On 06-August-26			Bond Future	160.9051	161.5354	160.9051	161.5354	3,784
30/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16185.1300	16815.4100	16.1851	16.8154	0
30/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2038 On 05-November-26			Bond Future	163.9466	164.5429	163.9466	164.5429	1,464
30/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17636.5700	18232.8700	17.6366	18.2329	0
30/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2038 On 04-February-27			Bond Future	164.9067	165.4296	164.9067	165.4296	0
30/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11076.6800	11599.6400	11.0767	11.5996	0
30/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2038 On 06-May-27			Bond Future	168.1451	168.5449	168.1451	168.5449	0

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30/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	2045.0900	2444.9100	2.0451	2.4449	0
30/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2040 On 07-May-26		Call	Bond Future	1026.7500	965.2800	1.0268	0.9653	0
30/04/2026	2040 On 07-May-26			Bond Future	9.2899	9.3458	100.2632	99.8424	33,351
30/04/2026	2040 On 07-May-26		Put	Bond Future	763.5900	1122.8900	0.7636	1.1229	0
30/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	1.2400	3.0900	0.0012	0.0031	27,500
30/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	5005.8400	5428.4600	5.0058	5.4285	0
30/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	9867.6400	9447.0100	9.8676	9.4470	1,460
30/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0.0000	0.1400	0.0000	0.0001	0
30/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	12528.1300	12107.3600	12.5281	12.1074	0
30/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	15837.0600	15416.2900	15.8371	15.4163	0
30/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16128.4400	15707.6700	16.1284	15.7077	0
30/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
30/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	17901.1300	17480.3600	17.9011	17.4804	0
30/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	18959.4700	18538.7000	18.9595	18.5387	0
30/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,460
30/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	20641.7900	20221.0200	20.6418	20.2210	0
30/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2040 On 06-August-26			Bond Future	9.3574	9.4163	97.5827	97.1469	80,262
30/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	18178.7700	17773.1400	18.1788	17.7731	0
30/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	29.9100	60.1100	0.0299	0.0601	0
30/04/2026	2040 On 05-November-26			Bond Future	9.4098	9.4746	99.4049	98.9329	1,566
30/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	5604.5000	5654.6700	5.6045	5.6547	2,300
30/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2040.4300	2562.5800	2.0404	2.5626	0
30/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	9652.0700	9546.7800	9.6521	9.5468	0
30/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1020.6300	1387.3200	1.0206	1.3873	2,300
30/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	11810.7500	11639.6600	11.8108	11.6397	0
30/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	731.4400	1032.3300	0.7314	1.0323	0
30/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	12972.9600	12763.9800	12.9730	12.7640	0
30/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	616.1200	879.1200	0.6161	0.8791	2,300
30/04/2026	2040 On 04-February-27			Bond Future	9.4605	9.5346	96.8187	96.2862	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	1937.6400	1978.4400	1.9376	1.9784	2,300
30/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	7022.1700	7595.4600	7.0222	7.5955	0
30/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	4834.5100	4931.1400	4.8345	4.9311	0
30/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3340.7000	3969.8200	3.3407	3.9698	2,300
30/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6016.2200	6082.5200	6.0162	6.0825	0
30/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2713.9600	3312.7500	2.7140	3.3128	0
30/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7187.6000	7209.9700	7.1876	7.2100	0
30/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2259.0200	2813.8800	2.2590	2.8139	2,300
30/04/2026	2040 On 06-May-27			Bond Future	9.5161	9.6042	98.6985	98.0764	0
30/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2497.1300	2492.4400	2.4971	2.4924	0
30/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7164.6100	7781.9900	7.1646	7.7820	0
30/04/2026	2043 On 07-May-26			Bond Future	125.7735	125.7685	125.7735	125.7685	0
30/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14073.4900	14068.4700	14.0735	14.0685	0
30/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2043 On 06-August-26			Bond Future	125.2450	125.2306	125.2450	125.2306	3,416
30/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14366.2185	14351.6924	14.3662	14.3517	0
30/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	1.2485	1.1224	0.0012	0.0011	0
30/04/2026	2043 On 05-November-26			Bond Future	127.6127	127.5622	127.6127	127.5622	0
30/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14790.1190	14738.2266	14.7901	14.7382	0
30/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	17.4390	16.0566	0.0174	0.0161	0
30/04/2026	2043 On 04-February-27			Bond Future	127.1934	127.0760	127.1934	127.0760	0
30/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9902.7541	9791.1624	9.9028	9.7912	0
30/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	339.3541	345.1524	0.3394	0.3452	0
30/04/2026	2043 On 06-May-27			Bond Future	129.6912	129.4685	129.6912	129.4685	0
30/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	4576.7160	4439.9227	4.5767	4.4399	0
30/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	2365.4960	2451.4727	2.3655	2.4515	0
30/04/2026	2044 On 07-May-26		Call	Bond Future	118.6700	150.7000	0.1187	0.1507	0
30/04/2026	2044 On 07-May-26			Bond Future	9.4046	9.4554	96.8221	96.4074	34,633
30/04/2026	2044 On 07-May-26		Put	Bond Future	3296.5300	3743.3300	3.2965	3.7433	0
30/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	4699.9100	4331.3300	4.6999	4.3313	0
30/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	10.5000	56.6900	0.0105	0.0567	15,000
30/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	16870.3900	16455.6200	16.8704	16.4556	0
30/04/2026	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
30/04/2026	2044 On 06-August-26			Bond Future	9.4678	9.5212	94.2042	93.7747	46,524
30/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1257.4200	1346.6300	1.2574	1.3466	0
30/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	5151.8100	5670.4900	5.1518	5.6705	7,000
30/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	1987.2100	2093.6500	1.9872	2.0937	0
30/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3770.9000	4306.8100	3.7709	4.3068	7,000
30/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4168.4300	4225.9100	4.1684	4.2259	0
30/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1931.4200	2418.3700	1.9314	2.4184	14,500
30/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	19909.6800	19504.3000	19.9097	19.5043	0
30/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	35.0600	59.1500	0.0351	0.0592	0
30/04/2026	2044 On 05-November-26			Bond Future	9.5173	9.5757	95.9633	95.4988	89,193
30/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	13728.5700	13537.9800	13.7286	13.5380	0
30/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	738.3100	1012.2100	0.7383	1.0122	0
30/04/2026	2044 On 04-February-27			Bond Future	9.5651	9.6317	93.4358	92.9126	0
30/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	7368.0400	7473.9000	7.3680	7.4739	0
30/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2701.1500	3330.2000	2.7012	3.3302	0
30/04/2026	2044 On 06-May-27			Bond Future	9.6171	9.6957	95.2499	94.6401	0
30/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3039.2400	3101.6200	3.0392	3.1016	0
30/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	7371.1800	8043.3700	7.3712	8.0434	0
30/04/2026	2046 On 07-May-26			Bond Future	141.6537	142.3821	141.6537	142.3821	10,091
30/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16703.7100	17432.1400	16.7037	17.4321	0
30/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2046 On 06-August-26			Bond Future	144.2750	145.0065	144.2750	145.0065	18,602
30/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21895.0100	22626.5300	21.8950	22.6265	0
30/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2046 On 05-November-26			Bond Future	144.6681	145.3723	144.6681	145.3723	0
30/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19188.0700	19892.2700	19.1881	19.8923	0
30/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2046 On 04-February-27			Bond Future	147.4986	148.1414	147.4986	148.1414	0
30/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16408.5700	17051.3600	16.4086	17.0514	0
30/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2046 On 06-May-27			Bond Future	148.0079	148.5447	148.0079	148.5447	0
30/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	982.1200	445.3300	0.9821	0.4453	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	2050 On 07-May-26			Bond Future	147.7802	147.7742	147.7802	147.7742	2,461
30/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	23710.1800	23704.1800	23.7102	23.7042	0
30/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2050 On 06-August-26			Bond Future	148.0633	148.0464	148.0633	148.0464	17,838
30/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24793.2900	24776.4400	24.7933	24.7764	0
30/04/2026	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2050 On 05-November-26			Bond Future	150.8619	150.8026	150.8619	150.8026	0
30/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	27021.8700	26962.6100	27.0219	26.9626	0
30/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2050 On 04-February-27			Bond Future	151.3116	151.1733	151.3116	151.1733	0
30/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18921.6300	18783.3100	18.9216	18.7833	0
30/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	2050 On 06-May-27			Bond Future	154.2829	154.0202	154.2829	154.0202	0
30/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	3822.9100	3560.2300	3.8229	3.5602	0
30/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	AL37 On 07-May-26			Index Future	1253.7270	1251.2790	1253.7270	1,251.2790	0
30/04/2026	AL37 On 06-August-26			Index Future	1276.3710	1273.7860	1276.3710	1,273.7860	0
30/04/2026	AL37 On 05-November-26			Index Future	1300.4470	1297.4490	1300.4470	1,297.4490	0
30/04/2026	AL37 On 04-February-27			Index Future	1325.5900	1321.8630	1325.5900	1,321.8630	0
30/04/2026	AL37 On 06-May-27			Index Future	1351.3300	1346.4700	1351.3300	1,346.4700	0
30/04/2026	AL7T On 07-May-26			Index Future	1617.2320	1612.5180	1617.2320	1,612.5180	0
30/04/2026	AL7T On 06-August-26			Index Future	1646.4420	1641.5220	1646.4420	1,641.5220	0
30/04/2026	AL7T On 05-November-26			Index Future	1677.4990	1672.0180	1677.4990	1,672.0180	0
30/04/2026	AL7T On 04-February-27			Index Future	1709.9320	1703.4790	1709.9320	1,703.4790	0
30/04/2026	AL7T On 06-May-27			Index Future	1743.1350	1735.1900	1743.1350	1,735.1900	0
30/04/2026	ALBI On 07-May-26			Index Future	1369.0420	1364.8840	1369.0420	1,364.8840	21
30/04/2026	ALBI On 06-August-26			Index Future	1393.7690	1389.4340	1393.7690	1,389.4340	56
30/04/2026	ALBI On 05-November-26			Index Future	1420.0600	1415.2460	1420.0600	1,415.2460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	ALBI On 04-February-27			Index Future	1447.5150	1441.8760	1447.5150	1,441.8760	0
30/04/2026	ALBI On 06-May-27			Index Future	1475.6230	1468.7180	1475.6230	1,468.7180	0
30/04/2026	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/04/2026	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/04/2026	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/04/2026	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	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
30/04/2026	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	ES33 On 07-May-26			Bond Future	9.2359	9.2820	92.0544	91.8270	0
30/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11173.9000	10946.4900	11.1739	10.9465	0
30/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES33 On 06-August-26			Bond Future	9.3185	9.3682	93.7580	93.5195	0
30/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11889.3400	11650.9000	11.8893	11.6509	0
30/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES33 On 05-November-26			Bond Future	9.3938	9.4515	91.7364	91.4674	0
30/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6408.0300	6138.9600	6.4080	6.1390	0
30/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES33 On 04-February-27			Bond Future	9.4700	9.5412	93.5317	93.2096	0
30/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1035.1400	713.0200	1.0351	0.7130	0
30/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES33 On 06-May-27			Bond Future	9.5457	9.6375	91.5722	91.1695	0
30/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3353.0900	3755.7900	3.3531	3.7558	0
30/04/2026	ES42 On 07-May-26			Bond Future	9.7950	9.7858	90.0405	90.1085	0
30/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15399.0400	15467.0400	15.3990	15.4670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES42 On 06-August-26			Bond Future	9.8669	9.8583	91.7067	91.7694	0
30/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17232.3700	17295.0400	17.2324	17.2950	0
30/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES42 On 05-November-26			Bond Future	9.9312	9.9259	89.1758	89.2137	0
30/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11211.0000	11248.9200	11.2110	11.2489	0
30/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES42 On 04-February-27			Bond Future	9.9935	9.9946	90.9213	90.9130	0
30/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2061.3800	2053.1000	2.0614	2.0531	0
30/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES42 On 06-May-27			Bond Future	10.0581	10.0699	88.4420	88.3602	0
30/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5300.3100	5382.1400	5.3003	5.3821	0
30/04/2026	GOVI On 07-May-26			GOVI	1342.7250	1338.4900	1342.7250	1,338.4900	29
30/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1657250.0000	1614900.0000	165.7250	161.4900	0
30/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	GOVI On 06-August-26			GOVI	1366.9770	1362.5650	1366.9770	1,362.5650	609
30/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1779770.0000	1735650.0000	177.9770	173.5650	0
30/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	GOVI On 05-November-26			GOVI	1392.7620	1387.8780	1392.7620	1,387.8780	0
30/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1157620.0000	1108780.0000	115.7620	110.8780	0
30/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	GOVI On 04-February-27			GOVI	1419.6900	1413.9930	1419.6900	1,413.9930	0
30/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	506900.0000	449930.0000	50.6900	44.9930	0
30/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	GOVI On 06-May-27			GOVI	1447.2570	1440.3150	1447.2570	1,440.3150	0
30/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	202570.0000	133150.0000	20.2570	13.3150	0
30/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/04/2026	I258 On 07-May-26			Bond Future	133.6374	133.6322	133.6374	133.6322	0
30/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19907.3800	19902.2100	19.9074	19.9022	0
30/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	I258 On 06-August-26			Bond Future	133.2544	133.2394	133.2544	133.2394	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20309.1686	20294.3949	20.3092	20.2944	0
30/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	4.8186	4.9749	0.0048	0.0050	0
30/04/2026	I258 On 05-November-26			Bond Future	135.7734	135.7199	135.7734	135.7199	0
30/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20874.6140	20822.5189	20.8746	20.8225	0
30/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	51.2340	52.5989	0.0512	0.0526	0
30/04/2026	I258 On 04-February-27			Bond Future	135.5138	135.3892	135.5138	135.3892	0
30/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16991.0392	16892.2000	16.9910	16.8922	0
30/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	377.1992	402.9900	0.3772	0.4030	0
30/04/2026	I258 On 06-May-27			Bond Future	138.1750	137.9383	138.1750	137.9383	0
30/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	7222.9274	7169.6762	7.2229	7.1697	0
30/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	3827.9174	4011.3662	3.8279	4.0114	0
30/04/2026	IGOV On 07-May-26			Index Future	444.7540	444.8920	444.7540	444.8920	6
30/04/2026	IGOV On 06-August-26			Index Future	452.8980	453.0050	452.8980	453.0050	249
30/04/2026	IGOV On 05-November-26			Index Future	461.5490	461.5290	461.5490	461.5290	8
30/04/2026	IGOV On 04-February-27			Index Future	470.5790	470.3200	470.5790	470.3200	0
30/04/2026	IGOV On 06-May-27			Index Future	479.8210	479.1800	479.8210	479.1800	0
30/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/04/2026	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/04/2026	R033 On 07-May-26			Bond Future	8.6150	8.6659	108.2113	107.9395	310
30/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	8923.0400	8651.2600	8.9230	8.6513	0
30/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R033 On 06-August-26			Bond Future	8.6812	8.7364	110.1867	109.9019	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
30/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	7914.7300	7731.5200	7.9147	7.7315	0
30/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	182.3500	283.9200	0.1824	0.2839	0
30/04/2026	R033 On 05-November-26			Bond Future	8.7351	8.7994	107.2011	106.8802	0
30/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	4112.2000	4112.4100	4.1122	4.1124	0
30/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1187.9600	1509.0800	1.1880	1.5091	0
30/04/2026	R033 On 04-February-27			Bond Future	8.7852	8.8646	109.2745	108.8914	0
30/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2188.2200	2231.2800	2.1882	2.2313	0
30/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2844.6200	3270.7800	2.8446	3.2708	0
30/04/2026	R033 On 06-May-27			Bond Future	8.8370	8.9397	106.3526	105.8748	0
30/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1145.4800	1075.1300	1.1455	1.0751	0
30/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5486.3700	5893.8200	5.4864	5.8938	0
30/04/2026	R035 On 07-May-26			Bond Future	8.7895	8.8353	102.2545	101.9771	42,100
30/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	4.7900	10.1900	0.0048	0.0102	1,000
30/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	3093.6500	3376.4600	3.0937	3.3765	0
30/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	6.3000	12.7500	0.0063	0.0128	0
30/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	2969.1200	3252.9800	2.9691	3.2530	16,000
30/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	94.4000	119.2100	0.0944	0.1192	0
30/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1560.1400	1862.3600	1.5601	1.8624	16,000
30/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	552.0200	544.5900	0.5520	0.5446	1,000
30/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	548.6800	818.6600	0.5487	0.8187	0
30/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	2479.6800	2273.0000	2.4797	2.2730	0
30/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	29.7900	100.5200	0.0298	0.1005	1,000
30/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	4990.0700	4717.0600	4.9901	4.7171	250
30/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	0.4000	4.8000	0.0004	0.0048	0
30/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	5103.3900	4829.7700	5.1034	4.8298	200
30/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	0.3300	4.1200	0.0003	0.0041	0
30/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	5385.9500	5111.1500	5.3860	5.1112	350
30/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	0.1900	2.8000	0.0002	0.0028	0
30/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	7772.1300	7494.8000	7.7721	7.4948	0
30/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0.0000	0.0800	0.0000	0.0001	250
30/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	7881.2000	7603.8600	7.8812	7.6039	0
30/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0.0000	0.0700	0.0000	0.0001	200
30/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	8153.1300	7875.7700	8.1531	7.8758	0
30/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	350

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	10448.8400	10171.4300	10.4488	10.1714	0
30/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
30/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	10553.7700	10276.3600	10.5538	10.2764	0
30/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	200
30/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	10815.4000	10537.9900	10.8154	10.5380	0
30/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	350
30/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	11594.2600	11316.8500	11.5943	11.3169	0
30/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R035 On 06-August-26			Bond Future	8.8495	8.8986	104.1211	103.8311	79,083
30/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	199.2800	210.2500	0.1993	0.2103	4,899
30/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	7312.0800	7613.0900	7.3121	7.6131	0
30/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	305.7400	319.4900	0.3057	0.3195	0
30/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	6135.2100	6439.0000	6.1352	6.4390	0
30/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	340.6200	353.6200	0.3406	0.3536	4,899
30/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	5852.3500	6155.3900	5.8524	6.1554	0
30/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	687.3500	734.5900	0.6874	0.7346	1,000
30/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	4070.6800	4407.9600	4.0707	4.4080	0
30/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	764.4400	815.4200	0.7644	0.8154	0
30/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3839.4600	4180.4800	3.8395	4.1805	4,899
30/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1561.2000	1625.0300	1.5612	1.6250	350
30/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	2391.1600	2745.0300	2.3912	2.7450	0
30/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	1791.0400	1851.8600	1.7910	1.8519	1,000
30/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	2143.9100	2494.7700	2.1439	2.4948	0
30/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	2973.3500	3001.0600	2.9734	3.0011	200
30/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1330.9400	1648.6900	1.3309	1.6487	0
30/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	3291.7400	3307.9000	3.2917	3.3079	0
30/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1187.3500	1493.5500	1.1874	1.4936	350
30/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	3332.2700	3346.9600	3.3323	3.3470	250
30/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1170.3400	1475.0700	1.1703	1.4751	0
30/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	4053.2500	4036.8300	4.0533	4.0368	0
30/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	919.6700	1193.2900	0.9197	1.1933	1,000
30/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	5137.7600	5077.1900	5.1378	5.0772	0
30/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	653.7200	883.1900	0.6537	0.8832	200
30/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	5512.1000	5437.5900	5.5121	5.4376	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	583.3700	798.9000	0.5834	0.7989	350
30/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	5559.3500	5483.0800	5.5594	5.4831	0
30/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	575.2200	788.9900	0.5752	0.7890	250
30/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	7543.2100	7403.0500	7.5432	7.4031	0
30/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	323.6600	473.5400	0.3237	0.4735	200
30/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	7986.9600	7834.8300	7.9870	7.8348	0
30/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	285.9400	423.8500	0.2859	0.4239	250
30/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	12113.6600	11855.8900	12.1137	11.8559	0
30/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	73.2800	105.5500	0.0733	0.1056	0
30/04/2026	R035 On 05-November-26			Bond Future	8.9019	8.9581	101.5624	101.2381	32,717
30/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	691.5100	719.2700	0.6915	0.7193	600
30/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	6270.2600	6622.3400	6.2703	6.6223	0
30/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1413.9600	1494.2400	1.4140	1.4942	0
30/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3950.8300	4355.4300	3.9508	4.3554	600
30/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	2234.5300	2332.0200	2.2345	2.3320	200
30/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2825.4700	3247.2800	2.8255	3.2473	0
30/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	2763.3200	2855.9500	2.7633	2.8560	0
30/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2370.4200	2787.3700	2.3704	2.7874	600
30/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	3961.4200	4021.2900	3.9614	4.0213	0
30/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1694.0400	2078.2300	1.6940	2.0782	200
30/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	6058.9100	6044.8900	6.0589	6.0449	0
30/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1037.7900	1348.0900	1.0378	1.3481	200
30/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	7088.9000	7035.4000	7.0889	7.0354	0
30/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	834.9900	1105.8100	0.8350	1.1058	0
30/04/2026	R035 On 04-February-27			Bond Future	8.9521	9.0203	103.5266	103.1431	0
30/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	762.0700	730.4700	0.7621	0.7305	3,000
30/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	8154.3900	8506.2400	8.1544	8.5062	0
30/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1281.9300	1306.2100	1.2819	1.3062	3,000
30/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	5640.6600	6048.3900	5.6407	6.0484	0
30/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	2678.6900	2764.4500	2.6787	2.7645	0
30/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	3256.5800	3725.7900	3.2566	3.7258	3,000
30/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	3195.9800	3279.0600	3.1960	3.2791	0
30/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2814.3200	3280.8500	2.8143	3.2809	0
30/04/2026	R035 On 06-May-27			Bond Future	8.9986	9.0848	101.0310	100.5583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1608.4800	1569.1300	1.6085	1.5691	0
30/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5837.3300	6270.6400	5.8373	6.2706	0
30/04/2026	R038 On 07-May-26			Bond Future	9.1648	9.2107	113.4542	113.0991	1,561
30/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	15604.9400	15249.9100	15.6049	15.2499	0
30/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R038 On 06-August-26			Bond Future	9.2322	9.2809	115.5252	115.1553	1,069
30/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	17215.8200	16873.2900	17.2158	16.8733	0
30/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	47.5000	74.9000	0.0475	0.0749	0
30/04/2026	R038 On 05-November-26			Bond Future	9.2900	9.3450	112.1982	111.7891	2,570
30/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	10863.9400	10773.1700	10.8639	10.7732	0
30/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	871.7100	1190.0300	0.8717	1.1900	0
30/04/2026	R038 On 04-February-27			Bond Future	9.3454	9.4105	114.3683	113.8927	0
30/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	5081.4200	5203.0800	5.0814	5.2031	0
30/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3238.5000	3835.7800	3.2385	3.8358	0
30/04/2026	R038 On 06-May-27			Bond Future	9.4017	9.4823	111.1039	110.5277	0
30/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2335.7900	2347.2300	2.3358	2.3472	0
30/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	7462.3900	8049.9900	7.4624	8.0500	0
30/04/2026	R053 On 07-May-26			Bond Future	9.2787	9.3244	124.3905	123.8553	21,661
30/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	23615.2900	23080.1100	23.6153	23.0801	0
30/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R053 On 06-August-26			Bond Future	9.3299	9.3777	126.6612	126.1071	68,907
30/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	370.6300	400.4200	0.3706	0.4004	530
30/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	16210.5500	16794.5200	16.2106	16.7945	0
30/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1043.4700	1136.1900	1.0435	1.1362	0
30/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	10053.9700	10700.8700	10.0540	10.7009	0
30/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	2747.5400	2943.5100	2.7475	2.9435	530
30/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5470.8500	6221.0000	5.4709	6.2210	530
30/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	5845.7000	5987.7400	5.8457	5.9877	0
30/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2771.5300	3467.7500	2.7715	3.4678	530
30/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	27599.8400	27082.3700	27.5998	27.0824	0
30/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	49.8800	86.5900	0.0499	0.0866	0
30/04/2026	R053 On 05-November-26			Bond Future	9.3735	9.4259	123.1638	122.5639	4,041
30/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	19423.3800	19230.0200	19.4234	19.2300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1035.3100	1441.8300	1.0353	1.4418	0
30/04/2026	R053 On 04-February-27			Bond Future	9.4147	9.4742	125.5460	124.8703	0
30/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	10197.7300	10443.8600	10.1977	10.4439	0
30/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3924.9500	4846.8000	3.9250	4.8468	0
30/04/2026	R053 On 06-May-27			Bond Future	9.4559	9.5261	122.1203	121.3315	0
30/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	4292.5300	4440.0000	4.2925	4.4400	0
30/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10610.6500	11546.9500	10.6107	11.5470	0
30/04/2026	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
30/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	21.8400	23.3500	0.0218	0.0234	0
30/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	21.8400	23.3500	0.0218	0.0234	0
30/04/2026	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
30/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	55.7200	56.0100	0.0557	0.0560	0
30/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	55.7200	56.0100	0.0557	0.0560	0
30/04/2026	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
30/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	38.3300	38.4300	0.0383	0.0384	0
30/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	38.3300	38.4300	0.0383	0.0384	0
30/04/2026	R202 On 07-May-26			Bond Future	299.0145	298.2276	299.0145	298.2276	312
30/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21464.5200	20677.6000	21.4645	20.6776	0
30/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R202 On 06-August-26			Bond Future	299.1408	298.3174	299.1408	298.3174	1,025
30/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20280.8400	19457.3500	20.2808	19.4574	0
30/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R202 On 05-November-26			Bond Future	304.7948	303.8708	304.7948	303.8708	0
30/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24334.8300	23410.8400	24.3348	23.4108	0
30/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R202 On 04-February-27			Bond Future	305.2290	304.1311	305.2290	304.1311	0
30/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10498.9600	9401.1400	10.4990	9.4011	0
30/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R202 On 06-May-27			Bond Future	311.2231	309.8587	311.2231	309.8587	0
30/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	4233.0700	2868.7000	4.2331	2.8687	0
30/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R209 On 07-May-26			Bond Future	8.9343	8.9801	83.3233	83.0615	16,160
30/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	11153.4200	10891.6000	11.1534	10.8916	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R209 On 06-August-26			Bond Future	8.9928	9.0414	84.8443	84.5715	37,066
30/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	12237.4400	11992.2400	12.2374	11.9922	0
30/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	59.6500	87.2100	0.0597	0.0872	0
30/04/2026	R209 On 05-November-26			Bond Future	9.0419	9.0966	83.2765	82.9749	7,212
30/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	7428.9400	7376.3700	7.4289	7.3764	0
30/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	739.5100	988.5700	0.7395	0.9886	0
30/04/2026	R209 On 04-February-27			Bond Future	9.0881	9.1530	84.8870	84.5363	0
30/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	911.3600	935.3400	0.9114	0.9353	3,237
30/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6908.0700	7282.8300	6.9081	7.2828	0
30/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	2566.0000	2664.0500	2.5660	2.6641	0
30/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3264.2000	3713.0300	3.2642	3.7130	3,237
30/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	3537.0000	3625.7700	3.5370	3.6258	0
30/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2504.9900	2944.5400	2.5050	2.9445	0
30/04/2026	R209 On 06-May-27			Bond Future	9.1351	9.2153	83.3830	82.9576	0
30/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1417.5000	1400.0700	1.4175	1.4001	4,620
30/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	6298.6300	6706.5300	6.2986	6.7065	0
30/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1641.3100	1638.3600	1.6413	1.6384	0
30/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	5613.7600	6036.1400	5.6138	6.0361	0
30/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	3827.5800	3854.5300	3.8276	3.8545	0
30/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2851.4100	3303.6900	2.8514	3.3037	4,620
30/04/2026	R210 On 07-May-26			Bond Future	261.7728	261.7668	261.7728	261.7668	645
30/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6372.7700	6366.8200	6.3728	6.3668	0
30/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R210 On 06-August-26			Bond Future	266.6172	266.5916	266.6172	266.5916	448
30/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6777.1700	6751.6300	6.7772	6.7516	0
30/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R210 On 05-November-26			Bond Future	268.1183	268.0169	268.1183	268.0169	0
30/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14788.2700	14686.9200	14.7883	14.6869	0
30/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R210 On 04-February-27			Bond Future	273.3641	273.1219	273.3641	273.1219	0
30/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7334.1000	7091.9000	7.3341	7.0919	0
30/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R210 On 06-May-27			Bond Future	275.1135	274.6481	275.1135	274.6481	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3983.5400	3518.0800	3.9835	3.5181	0
30/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R213 On 07-May-26			Bond Future	8.3550	8.4060	96.1009	95.9091	80,812
30/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5256.1300	5064.3800	5.2561	5.0644	0
30/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
30/04/2026	R213 On 06-August-26			Bond Future	8.4195	8.4759	97.8552	97.6528	54,712
30/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4619.1100	4508.5700	4.6191	4.5086	0
30/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	180.1000	271.9300	0.1801	0.2719	0
30/04/2026	R213 On 05-November-26			Bond Future	8.4741	8.5422	96.1306	95.8972	0
30/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2024.6400	2055.0100	2.0246	2.0550	0
30/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1083.4500	1347.1900	1.0835	1.3472	0
30/04/2026	R213 On 04-February-27			Bond Future	8.5255	8.6139	97.9896	97.7017	0
30/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1021.5400	1048.2300	1.0215	1.0482	0
30/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2288.8400	2603.4100	2.2888	2.6034	0
30/04/2026	R213 On 06-May-27			Bond Future	8.5722	8.6925	96.3384	95.9674	0
30/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	592.8200	537.5300	0.5928	0.5375	0
30/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3786.5900	4102.3800	3.7866	4.1024	0
30/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1102.0500	1068.4500	1.1021	1.0685	2,830
30/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2481.5700	2819.0500	2.4816	2.8191	0
30/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3156.6700	3066.5700	3.1567	3.0666	0
30/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1088.7500	1369.7300	1.0888	1.3697	2,830
30/04/2026	R214 On 07-May-26			Bond Future	9.3341	9.3849	78.7773	78.4411	17,935
30/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	12833.8000	12497.6400	12.8338	12.4976	0
30/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R214 On 06-August-26			Bond Future	9.3918	9.4450	80.2153	79.8672	22,859
30/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	14641.1000	14338.3500	14.6411	14.3384	0
30/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	51.5900	96.9800	0.0516	0.0970	0
30/04/2026	R214 On 05-November-26			Bond Future	9.4435	9.5018	78.4151	78.0383	2,614
30/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	9813.5600	9718.2500	9.8136	9.7183	0
30/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	749.5500	1031.0300	0.7496	1.0310	0
30/04/2026	R214 On 04-February-27			Bond Future	9.4939	9.5605	79.9316	79.5068	0
30/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5114.7100	5216.2300	5.1147	5.2162	0
30/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2574.5500	3100.9100	2.5746	3.1009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	R214 On 06-May-27			Bond Future	9.5411	9.6198	78.1837	77.6875	0
30/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2202.5100	2219.8300	2.2025	2.2198	0
30/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6549.4100	7062.9200	6.5494	7.0629	0
30/04/2026	R248 On 07-May-26			Bond Future	9.3538	9.3995	96.1361	95.7342	79,306
30/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	1,620
30/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	10079.3500	10481.2200	10.0794	10.4812	0
30/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	1.1100	3.6000	0.0011	0.0036	1,620
30/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	6063.4500	6467.8000	6.0635	6.4678	0
30/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	267.4600	318.4300	0.2675	0.3184	0
30/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1821.4600	2274.2900	1.8215	2.2743	0
30/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	288.7100	339.4800	0.2887	0.3395	0
30/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1752.2100	2204.8400	1.7522	2.2048	0
30/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	17655.7800	17253.9200	17.6558	17.2539	0
30/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R248 On 06-August-26			Bond Future	9.4072	9.4551	97.8910	97.4747	253,960
30/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	1503.5500	1630.7000	1.5036	1.6307	0
30/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	5165.6400	5709.0700	5.1656	5.7091	1,762
30/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	6316.1800	6338.2100	6.3162	6.3382	0
30/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1364.5600	1802.8700	1.3646	1.8029	1,762
30/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	21074.8300	20695.6000	21.0748	20.6956	0
30/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	33.0400	70.0900	0.0330	0.0701	0
30/04/2026	R248 On 05-November-26			Bond Future	9.4548	9.5072	95.2794	94.8282	37,149
30/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	14830.2500	14678.6700	14.8303	14.6787	0
30/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	775.5800	1075.2500	0.7756	1.0753	0
30/04/2026	R248 On 04-February-27			Bond Future	9.5010	9.5608	97.1221	96.6127	0
30/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	7893.3300	8057.9200	7.8933	8.0579	0
30/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2911.4500	3585.4600	2.9115	3.5855	0
30/04/2026	R248 On 06-May-27			Bond Future	9.5438	9.6146	94.5657	93.9697	0
30/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3389.2200	3505.1300	3.3892	3.5051	0
30/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7723.3000	8435.1600	7.7233	8.4352	0
30/04/2026	R2R9 On 07-May-26			Bond Future	9.2648	9.3207	105.6496	105.2220	0
30/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	94799.9000	94372.3200	94.7999	94.3723	0
30/04/2026	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
30/04/2026	R2R9 On 06-August-26			Bond Future	9.3314	9.3904	107.5782	107.1349	640
30/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94458.6900	94015.4300	94.4587	94.0154	0
30/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R2R9 On 05-November-26			Bond Future	9.3891	9.4543	104.6070	104.1255	0
30/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93636.9300	93155.4400	93.6369	93.1554	0
30/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R2R9 On 04-February-27			Bond Future	9.4444	9.5195	106.6303	106.0848	0
30/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5759.1000	5661.6700	5.7591	5.6617	0
30/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2581.3600	3029.3800	2.5814	3.0294	0
30/04/2026	R2R9 On 06-May-27			Bond Future	9.5006	9.5904	103.7200	103.0790	0
30/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2531.0300	2522.1500	2.5310	2.5222	0
30/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7496.5500	8128.6200	7.4966	8.1286	0
30/04/2026	R4R2 On 07-May-26			Bond Future	9.3996	9.4505	107.0649	106.6325	7,188
30/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	95975.7500	95543.4300	95.9758	95.5434	0
30/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R4R2 On 06-August-26			Bond Future	9.4644	9.5180	109.0192	108.5712	10,473
30/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95601.9500	95153.9400	95.6020	95.1539	0
30/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R4R2 On 05-November-26			Bond Future	9.5208	9.5799	105.9489	105.4620	0
30/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94726.3300	94239.4500	94.7263	94.2395	0
30/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	R4R2 On 04-February-27			Bond Future	9.5750	9.6428	107.9982	107.4466	0
30/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6952.9200	6872.7000	6.9529	6.8727	0
30/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2563.1400	3034.5300	2.5631	3.0345	0
30/04/2026	R4R2 On 06-May-27			Bond Future	9.6298	9.7107	104.9883	104.3400	0
30/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2959.8900	3099.7800	2.9599	3.0998	0
30/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8215.9700	9004.1700	8.2160	9.0042	0
30/04/2026	RR87 On 07-May-26			Bond Future	7.4004	7.4118	102.6913	102.6848	0
30/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0.0022	0.0115	0.0000	0.0000	0
30/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	333.4322	339.9115	0.3334	0.3399	0
30/04/2026	RR87 On 06-August-26			Bond Future	7.4069	7.4478	100.8198	100.8054	0
30/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	5.7200	6.2487	0.0057	0.0062	0
30/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	315.7700	330.6887	0.3158	0.3307	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2026	RR87 On 05-November-26			Bond Future	6.9171	7.2976	102.7020	102.6585	0
30/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0.5313	0.0525	0.0005	0.0001	0
30/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	189.4213	232.4825	0.1894	0.2325	0
30/04/2026	RR88 On 07-May-26			Bond Future	7.6975	7.6884	105.0751	105.0888	0
30/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1298.7800	1285.0900	1.2988	1.2851	0
30/04/2026	RR88 On 06-August-26			Bond Future	7.7754	7.7705	104.1637	104.1696	0
30/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	20.1871	23.8184	0.0202	0.0238	0
30/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1203.2971	1201.0584	1.2033	1.2011	0
30/04/2026	RR88 On 05-November-26			Bond Future	7.8015	7.8235	105.4557	105.4329	0
30/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	38.5854	57.6870	0.0386	0.0577	0
30/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1179.8454	1221.7970	1.1798	1.2218	0
30/04/2026	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/04/2026	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0