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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/02/2026 TO: 05/02/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	2029 On 05-February-26			Bond Future	145.75	145.8505	145.7459	145.8505	0.00
05/02/2026	2029 On 05-February-26	140.11	Call	Bond Future	5636	6	6	6	0.00
05/02/2026	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2029 On 07-May-26			Bond Future	146.89	146.9979	146.8914	146.9979	4,593.00
05/02/2026	2029 On 07-May-26	141.82	Call	Bond Future	5071	5	5	5	0.00
05/02/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2029 On 06-August-26			Bond Future	149.55	149.6547	149.5465	149.6547	0.00
05/02/2026	2029 On 06-August-26	144.10	Call	Bond Future	5446	6	5	6	0.00
05/02/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2029 On 05-November-26			Bond Future	150.68	150.7902	150.6808	150.7902	0.00
05/02/2026	2029 On 05-November-26	147.56	Call	Bond Future	3121	3	3	3	0.00
05/02/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2029 On 04-February-27			Bond Future	153.32	153.4293	153.3183	153.4293	0.00
05/02/2026	2029 On 04-February-27	149.72	Call	Bond Future	3598	4	4	4	0.00
05/02/2026	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2030 On 05-February-26			Bond Future	7.22	102.9904	102.8872	102.9904	0.00
05/02/2026	2030 On 05-February-26	9.49	Call	Bond Future	7508	8	8	8	0.00
05/02/2026	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2030 On 07-May-26			Bond Future	7.23	104.8022	104.6971	104.8022	153,685.00
05/02/2026	2030 On 07-May-26	9.39	Call	Bond Future	6770	7	7	7	0.00
05/02/2026	2030 On 07-May-26	7.21	Call	Bond Future	463	1	0	1	1,000.00
05/02/2026	2030 On 07-May-26	7.71	Call	Bond Future	1678	2	2	2	1,000.00
05/02/2026	2030 On 07-May-26	7.92	Call	Bond Future	2293	2	2	2	0.00
05/02/2026	2030 On 07-May-26	7.71	Put	Bond Future	117	0	0	0	0.00
05/02/2026	2030 On 07-May-26	7.21	Put	Bond Future	519	0	1	0	0.00
05/02/2026	2030 On 07-May-26	9.39	Put	Bond Future	1	0	0	0	0.00
05/02/2026	2030 On 07-May-26	7.92	Put	Bond Future	62	0	0	0	1,000.00
05/02/2026	2030 On 06-August-26			Bond Future	7.24	102.6615	102.5548	102.6615	47,851.00
05/02/2026	2030 On 06-August-26	9.22	Call	Bond Future	5875	6	6	6	0.00
05/02/2026	2030 On 06-August-26	7.21	Call	Bond Future	666	1	1	1	1,000.00
05/02/2026	2030 On 06-August-26	7.71	Call	Bond Future	1745	2	2	2	1,000.00
05/02/2026	2030 On 06-August-26	8.06	Call	Bond Future	2648	3	3	3	0.00
05/02/2026	2030 On 06-August-26	7.21	Put	Bond Future	753	1	1	1	0.00
05/02/2026	2030 On 06-August-26	9.22	Put	Bond Future	24	0	0	0	0.00
05/02/2026	2030 On 06-August-26	7.71	Put	Bond Future	314	0	0	0	0.00
05/02/2026	2030 On 06-August-26	8.06	Put	Bond Future	171	0	0	0	1,000.00
05/02/2026	2030 On 05-November-26			Bond Future	7.25	104.4292	104.3208	104.4292	0.00
05/02/2026	2030 On 05-November-26	8.39	Call	Bond Future	3397	3	3	3	0.00
05/02/2026	2030 On 05-November-26	8.39	Put	Bond Future	192	0	0	0	0.00
05/02/2026	2030 On 04-February-27			Bond Future	7.27	102.2254	102.1154	102.2254	0.00
05/02/2026	2030 On 04-February-27	7.82	Call	Bond Future	1984	2	2	2	0.00
05/02/2026	2030 On 04-February-27	7.82	Put	Bond Future	534	1	1	1	0.00
05/02/2026	2031 On 05-February-26			Bond Future	113.58	113.6192	113.5805	113.6192	0.00
05/02/2026	2031 On 05-February-26	111.76	Call	Bond Future	1820	2	2	2	0.00
05/02/2026	2031 On 05-February-26	111.76	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2031 On 07-May-26			Bond Future	115.58	115.6462	115.5811	115.6462	1,580.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2031 On 07-May-26	113.84	Call	Bond Future	1753	2	2	2	0.00
05/02/2026	2031 On 07-May-26	113.84	Put	Bond Future	12	0	0	0	0.00
05/02/2026	2031 On 06-August-26			Bond Future	115.26	115.3218	115.2560	115.3218	1,893.00
05/02/2026	2031 On 06-August-26	113.81	Call	Bond Future	1537	2	2	2	0.00
05/02/2026	2031 On 06-August-26	113.81	Put	Bond Future	91	0	0	0	0.00
05/02/2026	2031 On 05-November-26			Bond Future	117.27	117.3347	117.2680	117.3347	0.00
05/02/2026	2031 On 05-November-26	111.49	Call	Bond Future	5778	6	6	6	0.00
05/02/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2031 On 04-February-27			Bond Future	116.87	116.9372	116.8703	116.9372	0.00
05/02/2026	2031 On 04-February-27	116.18	Call	Bond Future	1104	1	1	1	0.00
05/02/2026	2031 On 04-February-27	116.18	Put	Bond Future	414	0	0	0	0.00
05/02/2026	2032 On 05-February-26			Bond Future	7.67	106.0150	105.7956	106.0150	0.00
05/02/2026	2032 On 05-February-26	10.16	Call	Bond Future	11365	12	11	12	0.00
05/02/2026	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2032 On 07-May-26			Bond Future	7.69	103.7214	103.5481	103.7214	167,515.00
05/02/2026	2032 On 07-May-26	10.14	Call	Bond Future	10845	11	11	11	0.00
05/02/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2032 On 06-August-26			Bond Future	7.72	105.5706	105.3943	105.5706	230.00
05/02/2026	2032 On 06-August-26	10.12	Call	Bond Future	10290	10	10	10	0.00
05/02/2026	2032 On 06-August-26	10.12	Put	Bond Future	13	0	0	0	0.00
05/02/2026	2032 On 05-November-26			Bond Future	7.76	103.2313	103.0522	103.2313	0.00
05/02/2026	2032 On 05-November-26	9.16	Call	Bond Future	6156	6	6	6	0.00
05/02/2026	2032 On 05-November-26	9.16	Put	Bond Future	214	0	0	0	0.00
05/02/2026	2032 On 04-February-27			Bond Future	7.80	105.0128	104.8308	105.0128	0.00
05/02/2026	2032 On 04-February-27	8.48	Call	Bond Future	3540	4	4	4	0.00
05/02/2026	2032 On 04-February-27	8.48	Put	Bond Future	742	1	1	1	0.00
05/02/2026	2033 On 05-February-26			Bond Future	143.75	143.7159	143.7451	143.7159	0.00
05/02/2026	2033 On 05-February-26	132.88	Call	Bond Future	10865	11	11	11	0.00
05/02/2026	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2033 On 07-May-26			Bond Future	144.99	144.7228	144.9871	144.7228	7,871.00
05/02/2026	2033 On 07-May-26	135.16	Call	Bond Future	9827	10	10	10	0.00
05/02/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2033 On 06-August-26			Bond Future	147.61	147.3385	147.6078	147.3385	0.00
05/02/2026	2033 On 06-August-26	134.25	Call	Bond Future	13358	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2033 On 05-November-26			Bond Future	148.61	148.3314	148.6059	148.3314	0.00
05/02/2026	2033 On 05-November-26	137.26	Call	Bond Future	11346	11	11	11	0.00
05/02/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2033 On 04-February-27			Bond Future	151.21	150.9275	151.2073	150.9275	0.00
05/02/2026	2033 On 04-February-27	142.71	Call	Bond Future	8497	8	8	8	0.00
05/02/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26			Bond Future	8.38	101.2909	101.0805	101.2909	0.00
05/02/2026	2037 On 05-February-26	11.20	Call	Bond Future	17667	18	18	18	0.00
05/02/2026	2037 On 05-February-26	12.27	Call	Bond Future	23259	23	23	23	0.00
05/02/2026	2037 On 05-February-26	11.86	Call	Bond Future	21180	21	21	21	0.00
05/02/2026	2037 On 05-February-26	11.36	Call	Bond Future	18538	19	19	19	0.00
05/02/2026	2037 On 05-February-26	10.65	Call	Bond Future	14573	15	15	15	0.00
05/02/2026	2037 On 05-February-26	10.90	Call	Bond Future	15999	16	16	16	0.00
05/02/2026	2037 On 05-February-26	12.73	Call	Bond Future	25502	26	26	26	0.00
05/02/2026	2037 On 05-February-26	11.40	Call	Bond Future	18754	19	19	19	0.00
05/02/2026	2037 On 05-February-26	9.65	Call	Bond Future	8531	9	9	9	0.00
05/02/2026	2037 On 05-February-26	10.10	Call	Bond Future	11319	12	11	12	0.00
05/02/2026	2037 On 05-February-26	10.10	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 05-February-26	10.65	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 07-May-26			Bond Future	8.42	103.0728	102.8949	103.0728	190,878.00
05/02/2026	2037 On 07-May-26	11.32	Call	Bond Future	17813	18	18	18	0.00
05/02/2026	2037 On 07-May-26	12.40	Call	Bond Future	23347	24	23	24	0.00
05/02/2026	2037 On 07-May-26	10.95	Call	Bond Future	15792	16	16	16	142.00
05/02/2026	2037 On 07-May-26	9.49	Call	Bond Future	7206	7	7	7	1,500.00
05/02/2026	2037 On 07-May-26	10.06	Call	Bond Future	10663	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2037 On 07-May-26	9.00	Call	Bond Future	4242	4	4	4	1,500.00
05/02/2026	2037 On 07-May-26	9.49	Put	Bond Future	87	0	0	0	0.00
05/02/2026	2037 On 07-May-26	9.00	Put	Bond Future	302	0	0	0	0.00
05/02/2026	2037 On 07-May-26	10.06	Put	Bond Future	21	0	0	0	1,500.00
05/02/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
05/02/2026	2037 On 07-May-26	10.95	Put	Bond Future	1	0	0	0	0.00
05/02/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2037 On 06-August-26			Bond Future	8.47	100.6506	100.4698	100.6506	2,639.00
05/02/2026	2037 On 06-August-26	11.71	Call	Bond Future	19285	19	19	19	0.00
05/02/2026	2037 On 06-August-26	11.30	Call	Bond Future	17146	17	17	17	0.00
05/02/2026	2037 On 06-August-26	10.70	Call	Bond Future	13901	14	14	14	0.00
05/02/2026	2037 On 06-August-26	10.02	Call	Bond Future	10065	10	10	10	2,541.00
05/02/2026	2037 On 06-August-26	10.70	Put	Bond Future	46	0	0	0	2,541.00
05/02/2026	2037 On 06-August-26	10.02	Put	Bond Future	148	0	0	0	0.00
05/02/2026	2037 On 06-August-26	11.30	Put	Bond Future	9	0	0	0	2,541.00
05/02/2026	2037 On 06-August-26	11.71	Put	Bond Future	3	0	0	0	0.00
05/02/2026	2037 On 05-November-26			Bond Future	8.52	102.3836	102.1998	102.3836	0.00
05/02/2026	2037 On 05-November-26	10.62	Call	Bond Future	13070	13	13	13	0.00
05/02/2026	2037 On 05-November-26	10.83	Call	Bond Future	14180	14	14	14	0.00
05/02/2026	2037 On 05-November-26	10.23	Call	Bond Future	10962	11	11	11	0.00
05/02/2026	2037 On 05-November-26	9.46	Call	Bond Future	6753	7	7	7	4,490.00
05/02/2026	2037 On 05-November-26	10.23	Put	Bond Future	279	0	0	0	4,490.00
05/02/2026	2037 On 05-November-26	9.46	Put	Bond Future	682	1	1	1	0.00
05/02/2026	2037 On 05-November-26	10.83	Put	Bond Future	113	0	0	0	4,490.00
05/02/2026	2037 On 05-November-26	10.62	Put	Bond Future	168	0	0	0	0.00
05/02/2026	2037 On 04-February-27			Bond Future	8.58	99.8939	99.7072	99.8939	0.00
05/02/2026	2037 On 04-February-27	9.81	Call	Bond Future	8439	9	8	9	0.00
05/02/2026	2037 On 04-February-27	9.51	Call	Bond Future	6895	7	7	7	0.00
05/02/2026	2037 On 04-February-27	9.31	Call	Bond Future	5885	6	6	6	0.00
05/02/2026	2037 On 04-February-27	8.44	Call	Bond Future	2074	2	2	2	4,490.00
05/02/2026	2037 On 04-February-27	9.31	Put	Bond Future	1194	1	1	1	4,490.00
05/02/2026	2037 On 04-February-27	8.44	Put	Bond Future	2973	3	3	3	0.00
05/02/2026	2037 On 04-February-27	9.81	Put	Bond Future	722	1	1	1	4,490.00
05/02/2026	2037 On 04-February-27	9.51	Put	Bond Future	978	1	1	1	0.00

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05/02/2026	2038 On 05-February-26			Bond Future	159.02	159.1169	159.0178	159.1169	0.00
05/02/2026	2038 On 05-February-26	143.20	Call	Bond Future	15818	16	16	16	0.00
05/02/2026	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2038 On 07-May-26			Bond Future	161.85	161.9556	161.8548	161.9556	4,185.00
05/02/2026	2038 On 07-May-26	144.53	Call	Bond Future	17325	17	17	17	0.00
05/02/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2038 On 06-August-26			Bond Future	162.59	162.6906	162.5884	162.6906	0.00
05/02/2026	2038 On 06-August-26	144.72	Call	Bond Future	17868	18	18	18	0.00
05/02/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2038 On 05-November-26			Bond Future	165.43	165.5309	165.4272	165.5309	0.00
05/02/2026	2038 On 05-November-26	146.31	Call	Bond Future	19117	19	19	19	0.00
05/02/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2038 On 04-February-27			Bond Future	166.10	166.2031	166.0986	166.2031	0.00
05/02/2026	2038 On 04-February-27	153.83	Call	Bond Future	12269	12	12	12	0.00
05/02/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26			Bond Future	8.70	103.0051	102.6428	103.0051	0.00
05/02/2026	2040 On 05-February-26	10.35	Call	Bond Future	12259	13	12	13	0.00
05/02/2026	2040 On 05-February-26	10.75	Call	Bond Future	14910	15	15	15	0.00
05/02/2026	2040 On 05-February-26	11.15	Call	Bond Future	17449	18	17	18	0.00
05/02/2026	2040 On 05-February-26	11.82	Call	Bond Future	21464	22	21	22	0.00
05/02/2026	2040 On 05-February-26	13.23	Call	Bond Future	29036	29	29	29	0.00
05/02/2026	2040 On 05-February-26	9.05	Call	Bond Future	2791	3	3	3	0.00
05/02/2026	2040 On 05-February-26	10.24	Call	Bond Future	11509	12	12	12	0.00
05/02/2026	2040 On 05-February-26	9.80	Call	Bond Future	8419	9	8	9	0.00
05/02/2026	2040 On 05-February-26	9.40	Call	Bond Future	5476	6	5	6	0.00
05/02/2026	2040 On 05-February-26	9.20	Call	Bond Future	3955	4	4	4	0.00
05/02/2026	2040 On 05-February-26	11.49	Call	Bond Future	19522	20	20	20	0.00
05/02/2026	2040 On 05-February-26	9.80	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26	10.24	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26	9.05	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26	9.20	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2040 On 05-February-26	11.15	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26	10.75	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26	10.35	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 07-May-26			Bond Future	8.72	104.8171	104.6971	104.8171	57,661.00
05/02/2026	2040 On 07-May-26	11.67	Call	Bond Future	20271	20	20	20	0.00
05/02/2026	2040 On 07-May-26	11.12	Call	Bond Future	16964	17	17	17	0.00
05/02/2026	2040 On 07-May-26	12.53	Call	Bond Future	25076	25	25	25	0.00
05/02/2026	2040 On 07-May-26	12.03	Call	Bond Future	22335	22	22	22	0.00
05/02/2026	2040 On 07-May-26	12.22	Call	Bond Future	23393	24	23	24	0.00
05/02/2026	2040 On 07-May-26	11.72	Call	Bond Future	20562	21	21	21	0.00
05/02/2026	2040 On 07-May-26	10.70	Call	Bond Future	14311	14	14	14	1,460.00
05/02/2026	2040 On 07-May-26	8.65	Call	Bond Future	1053	1	1	1	27,500.00
05/02/2026	2040 On 07-May-26	8.65	Put	Bond Future	1624	2	2	2	0.00
05/02/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
05/02/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2040 On 07-May-26	11.12	Put	Bond Future	2	0	0	0	0.00
05/02/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
05/02/2026	2040 On 07-May-26	10.70	Put	Bond Future	9	0	0	0	0.00
05/02/2026	2040 On 06-August-26			Bond Future	8.77	102.1756	102.0535	102.1756	41,462.00
05/02/2026	2040 On 06-August-26	12.19	Call	Bond Future	22622	23	23	23	0.00
05/02/2026	2040 On 06-August-26	12.19	Put	Bond Future	2	0	0	0	0.00
05/02/2026	2040 On 05-November-26			Bond Future	8.83	103.9347	103.8107	103.9347	0.00
05/02/2026	2040 On 05-November-26	11.06	Call	Bond Future	15650	16	16	16	0.00
05/02/2026	2040 On 05-November-26	10.67	Call	Bond Future	13346	13	13	13	0.00
05/02/2026	2040 On 05-November-26	11.27	Call	Bond Future	16874	17	17	17	0.00
05/02/2026	2040 On 05-November-26	9.91	Call	Bond Future	8677	9	9	9	2,300.00
05/02/2026	2040 On 05-November-26	11.27	Put	Bond Future	112	0	0	0	2,300.00
05/02/2026	2040 On 05-November-26	10.67	Put	Bond Future	309	0	0	0	2,300.00
05/02/2026	2040 On 05-November-26	9.91	Put	Bond Future	707	1	1	1	0.00
05/02/2026	2040 On 05-November-26	11.06	Put	Bond Future	165	0	0	0	0.00
05/02/2026	2040 On 04-February-27			Bond Future	8.88	101.2212	101.0955	101.2212	0.00
05/02/2026	2040 On 04-February-27	9.93	Call	Bond Future	8648	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2040 On 04-February-27	9.67	Call	Bond Future	7151	7	7	7	0.00
05/02/2026	2040 On 04-February-27	8.78	Call	Bond Future	2599	3	3	3	2,300.00
05/02/2026	2040 On 04-February-27	10.17	Call	Bond Future	10054	10	10	10	0.00
05/02/2026	2040 On 04-February-27	10.17	Put	Bond Future	848	1	1	1	2,300.00
05/02/2026	2040 On 04-February-27	9.67	Put	Bond Future	1380	1	1	1	2,300.00
05/02/2026	2040 On 04-February-27	8.78	Put	Bond Future	3407	3	3	3	0.00
05/02/2026	2040 On 04-February-27	9.93	Put	Bond Future	1069	1	1	1	0.00
05/02/2026	2043 On 05-February-26			Bond Future	123.98	123.1276	123.9759	123.1276	0.00
05/02/2026	2043 On 05-February-26	109.66	Call	Bond Future	14316	13	14	13	0.00
05/02/2026	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2043 On 07-May-26			Bond Future	126.48	125.3243	126.4820	125.3243	0.00
05/02/2026	2043 On 07-May-26	111.70	Call	Bond Future	14782	14	15	14	0.00
05/02/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2043 On 06-August-26			Bond Future	125.92	124.7450	125.9243	124.7450	3,116.00
05/02/2026	2043 On 06-August-26	110.88	Call	Bond Future	15044	14	15	14	0.00
05/02/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2043 On 05-November-26			Bond Future	128.12	126.9224	128.1225	126.9224	0.00
05/02/2026	2043 On 05-November-26	112.84	Call	Bond Future	15283	14	15	14	0.00
05/02/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2043 On 04-February-27			Bond Future	127.48	126.2563	127.4787	126.2563	0.00
05/02/2026	2043 On 04-February-27	117.63	Call	Bond Future	9921	9	10	9	0.00
05/02/2026	2043 On 04-February-27	117.63	Put	Bond Future	72	0	0	0	0.00
05/02/2026	2044 On 05-February-26			Bond Future	8.91	99.2075	98.8598	99.2075	0.00
05/02/2026	2044 On 05-February-26	11.56	Call	Bond Future	19707	20	20	20	0.00
05/02/2026	2044 On 05-February-26	11.25	Call	Bond Future	17738	18	18	18	0.00
05/02/2026	2044 On 05-February-26	11.45	Call	Bond Future	19017	19	19	19	0.00
05/02/2026	2044 On 05-February-26	11.50	Call	Bond Future	19332	20	19	20	0.00
05/02/2026	2044 On 05-February-26	10.00	Call	Bond Future	8960	9	9	9	0.00
05/02/2026	2044 On 05-February-26	10.07	Call	Bond Future	9490	10	9	10	0.00
05/02/2026	2044 On 05-February-26	10.90	Call	Bond Future	15421	16	15	16	0.00
05/02/2026	2044 On 05-February-26	10.07	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2044 On 05-February-26	10.90	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2044 On 05-February-26	11.50	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2044 On 05-February-26	11.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2044 On 05-February-26	11.56	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2044 On 05-February-26	11.45	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2044 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2044 On 07-May-26			Bond Future	8.92	100.9527	100.9128	100.9527	110,045.00
05/02/2026	2044 On 07-May-26	11.80	Call	Bond Future	20961	21	21	21	0.00
05/02/2026	2044 On 07-May-26	10.00	Call	Bond Future	8870	9	9	9	0.00
05/02/2026	2044 On 07-May-26		Call	Bond Future	2384.13	2.4177	2.3841	2.4177	0.00
05/02/2026	2044 On 07-May-26		Put	Bond Future	1471.35	1.4650	1.4714	1.4650	0.00
05/02/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2044 On 07-May-26	10.00	Put	Bond Future	90	0	0	0	15,000.00
05/02/2026	2044 On 06-August-26			Bond Future	8.97	98.3675	98.3270	98.3675	7,681.00
05/02/2026	2044 On 06-August-26	12.42	Call	Bond Future	24001	24	24	24	0.00
05/02/2026	2044 On 06-August-26	12.42	Put	Bond Future	3	0	0	0	0.00
05/02/2026	2044 On 05-November-26			Bond Future	9.03	100.0611	100.0200	100.0611	0.00
05/02/2026	2044 On 05-November-26	11.34	Call	Bond Future	17221	17	17	17	0.00
05/02/2026	2044 On 05-November-26	11.34	Put	Bond Future	173	0	0	0	0.00
05/02/2026	2044 On 04-February-27			Bond Future	9.08	97.4059	97.3645	97.4059	0.00
05/02/2026	2044 On 04-February-27	10.18	Call	Bond Future	9721	10	10	10	0.00
05/02/2026	2044 On 04-February-27	10.18	Put	Bond Future	1126	1	1	1	0.00
05/02/2026	2046 On 05-February-26			Bond Future	143.33	143.3441	143.3276	143.3441	0.00
05/02/2026	2046 On 05-February-26	121.65	Call	Bond Future	21678	22	22	22	0.00
05/02/2026	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2046 On 07-May-26			Bond Future	143.60	143.6159	143.5989	143.6159	18,062.00
05/02/2026	2046 On 07-May-26	124.95	Call	Bond Future	18649	19	19	19	0.00
05/02/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2046 On 06-August-26			Bond Future	146.19	146.2114	146.1943	146.2114	0.00
05/02/2026	2046 On 06-August-26	122.38	Call	Bond Future	23814	24	24	24	0.00
05/02/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2046 On 05-November-26			Bond Future	146.43	146.4424	146.4259	146.4424	0.00
05/02/2026	2046 On 05-November-26	125.48	Call	Bond Future	20946	21	21	21	0.00
05/02/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2046 On 04-February-27			Bond Future	148.99	149.0048	148.9883	149.0048	0.00
05/02/2026	2046 On 04-February-27	131.09	Call	Bond Future	17898	18	18	18	0.00
05/02/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	2050 On 05-February-26			Bond Future	144.91	145.1796	144.9145	145.1796	0.00
05/02/2026	2050 On 05-February-26	122.82	Call	Bond Future	22095	22	22	22	0.00
05/02/2026	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2050 On 07-May-26			Bond Future	147.50	147.7697	147.4998	147.7697	16,475.00
05/02/2026	2050 On 07-May-26	124.07	Call	Bond Future	23430	24	23	24	0.00
05/02/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2050 On 06-August-26			Bond Future	147.72	147.9987	147.7246	147.9987	0.00
05/02/2026	2050 On 06-August-26	123.27	Call	Bond Future	24455	25	24	25	0.00
05/02/2026	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2050 On 05-November-26			Bond Future	150.30	150.5825	150.3039	150.5825	0.00
05/02/2026	2050 On 05-November-26	123.84	Call	Bond Future	26464	27	26	27	0.00
05/02/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
05/02/2026	2050 On 04-February-27			Bond Future	150.46	150.7389	150.4562	150.7389	0.00
05/02/2026	2050 On 04-February-27	132.39	Call	Bond Future	18066	18	18	18	0.00
05/02/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
05/02/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	AL37 On 05-February-26			Index Future	1273.44	1275.4960	1273.4360	1275.4960	0.00
05/02/2026	AL37 On 07-May-26			Index Future	1296.08	1297.9340	1296.0760	1297.9340	0.00
05/02/2026	AL37 On 06-August-26			Index Future	1318.94	1320.8280	1318.9390	1320.8280	0.00
05/02/2026	AL37 On 05-November-26			Index Future	1341.93	1343.8450	1341.9260	1343.8450	0.00
05/02/2026	AL37 On 04-February-27			Index Future	1365.12	1367.0720	1365.1240	1367.0720	0.00
05/02/2026	AL7T On 05-February-26			Index Future	1655.67	1659.2500	1655.6690	1659.2500	0.00
05/02/2026	AL7T On 07-May-26			Index Future	1685.09	1688.4390	1685.0920	1688.4390	0.00
05/02/2026	AL7T On 06-August-26			Index Future	1714.82	1718.2210	1714.8180	1718.2210	0.00
05/02/2026	AL7T On 05-November-26			Index Future	1744.70	1748.1630	1744.7040	1748.1630	0.00
05/02/2026	AL7T On 04-February-27			Index Future	1774.87	1778.3790	1774.8650	1778.3790	0.00
05/02/2026	ALBI On 05-February-26			Index Future	1397.71	1401.3230	1397.7070	1401.3230	0.00
05/02/2026	ALBI On 07-May-26			Index Future	1412.58	1425.9740	1412.5820	1425.9740	75.00
05/02/2026	ALBI On 06-August-26			Index Future	1437.50	1451.1270	1437.5010	1451.1270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	ALBI On 05-November-26			Index Future	1462.55	1476.4140	1462.5540	1476.4140	0.00
05/02/2026	ALBI On 04-February-27			Index Future	1487.84	1501.9330	1487.8370	1501.9330	0.00
05/02/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/02/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/02/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/02/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	ES33 On 05-February-26			Bond Future	8.55	97.5135	97.3047	97.5135	0.00
05/02/2026	ES33 On 05-February-26	11.49	Call	Bond Future	14109	14	14	14	0.00
05/02/2026	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
05/02/2026	ES33 On 07-May-26			Bond Future	8.59	95.4605	95.3291	95.4605	0.00
05/02/2026	ES33 On 07-May-26	11.69	Call	Bond Future	14449	15	14	15	0.00
05/02/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
05/02/2026	ES33 On 06-August-26			Bond Future	8.65	97.1857	97.0520	97.1857	0.00
05/02/2026	ES33 On 06-August-26	12.02	Call	Bond Future	15183	15	15	15	0.00
05/02/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
05/02/2026	ES33 On 05-November-26			Bond Future	8.72	95.0908	94.9550	95.0908	0.00
05/02/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9627	10	10	10	0.00
05/02/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
05/02/2026	ES33 On 04-February-27			Bond Future	8.80	96.7533	96.6154	96.7533	0.00
05/02/2026	ES33 On 04-February-27	9.70	Call	Bond Future	4119	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
05/02/2026	ES42 On 05-February-26			Bond Future	9.12	97.6217	97.3034	97.6217	0.00
05/02/2026	ES42 On 05-February-26	11.85	Call	Bond Future	18704	19	19	19	0.00
05/02/2026	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
05/02/2026	ES42 On 07-May-26			Bond Future	9.15	95.0991	95.0219	95.0991	0.00
05/02/2026	ES42 On 07-May-26	12.20	Call	Bond Future	20380	20	20	20	0.00
05/02/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
05/02/2026	ES42 On 06-August-26			Bond Future	9.20	96.8175	96.7389	96.8175	0.00
05/02/2026	ES42 On 06-August-26	12.65	Call	Bond Future	22265	22	22	22	0.00
05/02/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
05/02/2026	ES42 On 05-November-26			Bond Future	9.26	94.2439	94.1643	94.2439	0.00
05/02/2026	ES42 On 05-November-26	11.66	Call	Bond Future	16199	16	16	16	0.00
05/02/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
05/02/2026	ES42 On 04-February-27			Bond Future	9.33	95.8905	95.8096	95.8905	0.00
05/02/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6950	7	7	7	0.00
05/02/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
05/02/2026	GOVI On 05-February-26			GOVI	1371.68	1375.2170	1371.6830	1375.2170	0.00
05/02/2026	GOVI On 05-February-26	1,150.00	Call	GOVI	2216830	225	222	225	0.00
05/02/2026	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
05/02/2026	GOVI On 07-May-26			GOVI	1354.76	1399.4090	1354.7570	1399.4090	642.00
05/02/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1777570	222	178	222	0.00
05/02/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
05/02/2026	GOVI On 06-August-26			GOVI	1378.66	1424.0930	1378.6550	1424.0930	0.00
05/02/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1896550	235	190	235	0.00
05/02/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
05/02/2026	GOVI On 05-November-26			GOVI	1402.68	1448.9100	1402.6830	1448.9100	0.00
05/02/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1256830	172	126	172	0.00
05/02/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
05/02/2026	GOVI On 04-February-27			GOVI	1426.93	1473.9530	1426.9310	1473.9530	0.00
05/02/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	579310	105	58	105	0.00
05/02/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
05/02/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	I258 On 05-February-26			Bond Future	130.85	130.4198	130.8485	130.4198	0.00
05/02/2026	I258 On 05-February-26	111.65	Call	Bond Future	19198	19	19	19	0.00
05/02/2026	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
05/02/2026	I258 On 07-May-26			Bond Future	133.41	132.7465	133.4095	132.7465	0.00
05/02/2026	I258 On 07-May-26	113.73	Call	Bond Future	19679	19	20	19	0.00
05/02/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
05/02/2026	I258 On 06-August-26			Bond Future	132.98	132.3016	132.9769	132.3016	0.00
05/02/2026	I258 On 06-August-26	112.95	Call	Bond Future	20027	19	20	19	0.00
05/02/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
05/02/2026	I258 On 05-November-26			Bond Future	135.30	134.6108	135.2983	134.6108	0.00
05/02/2026	I258 On 05-November-26	114.95	Call	Bond Future	20352	20	20	20	0.00
05/02/2026	I258 On 05-November-26	114.95	Put	Bond Future	4	0	0	0	0.00
05/02/2026	I258 On 04-February-27			Bond Future	134.78	134.0794	134.7802	134.0794	0.00
05/02/2026	I258 On 04-February-27	118.90	Call	Bond Future	15979	15	16	15	0.00
05/02/2026	I258 On 04-February-27	118.90	Put	Bond Future	99	0	0	0	0.00
05/02/2026	IGOV On 05-February-26			Index Future	438.77	439.0200	438.7740	439.0200	0.00
05/02/2026	IGOV On 07-May-26			Index Future	446.72	446.8520	446.7180	446.8520	245.00
05/02/2026	IGOV On 06-August-26			Index Future	454.71	454.8420	454.7060	454.8420	0.00
05/02/2026	IGOV On 05-November-26			Index Future	462.74	462.8740	462.7360	462.8740	0.00
05/02/2026	IGOV On 04-February-27			Index Future	470.84	470.9780	470.8390	470.9780	0.00
05/02/2026	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/02/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/02/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/02/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/02/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/02/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/02/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/02/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/02/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/02/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/02/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/02/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/02/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
05/02/2026	R033 On 05-February-26			Bond Future	7.78	115.8760	115.6167	115.8760	0.00
05/02/2026	R033 On 05-February-26	10.49	Call	Bond Future	14407	15	14	15	0.00
05/02/2026	R033 On 05-February-26	10.49	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R033 On 07-May-26			Bond Future	7.80	112.8728	112.6680	112.8728	9,464.00
05/02/2026	R033 On 07-May-26	10.38	Call	Bond Future	13390	14	13	14	0.00
05/02/2026	R033 On 07-May-26	10.38	Put	Bond Future	10	0	0	0	0.00
05/02/2026	R033 On 06-August-26			Bond Future	7.84	114.8851	114.6768	114.8851	223.00
05/02/2026	R033 On 06-August-26	10.25	Call	Bond Future	12377	13	12	13	0.00
05/02/2026	R033 On 06-August-26	10.25	Put	Bond Future	155	0	0	0	0.00
05/02/2026	R033 On 05-November-26			Bond Future	7.88	111.8243	111.6126	111.8243	0.00
05/02/2026	R033 On 05-November-26	9.33	Call	Bond Future	8095	8	8	8	0.00
05/02/2026	R033 On 05-November-26	9.33	Put	Bond Future	759	1	1	1	0.00
05/02/2026	R033 On 04-February-27			Bond Future	7.93	113.7536	113.5386	113.7536	0.00
05/02/2026	R033 On 04-February-27	8.65	Call	Bond Future	5448	6	5	6	0.00
05/02/2026	R033 On 04-February-27	8.65	Put	Bond Future	1840	2	2	2	0.00
05/02/2026	R035 On 05-February-26			Bond Future	8.07	109.3476	109.1212	109.3476	0.00
05/02/2026	R035 On 05-February-26	10.79	Call	Bond Future	16027	16	16	16	0.00
05/02/2026	R035 On 05-February-26	11.00	Call	Bond Future	17124	17	17	17	0.00
05/02/2026	R035 On 05-February-26	10.94	Call	Bond Future	16812	17	17	17	0.00
05/02/2026	R035 On 05-February-26	10.44	Call	Bond Future	14157	14	14	14	0.00
05/02/2026	R035 On 05-February-26	11.17	Call	Bond Future	17999	18	18	18	0.00
05/02/2026	R035 On 05-February-26	8.45	Call	Bond Future	2482	3	2	3	0.00
05/02/2026	R035 On 05-February-26	9.25	Call	Bond Future	7400	8	7	8	0.00
05/02/2026	R035 On 05-February-26	8.85	Call	Bond Future	4980	5	5	5	0.00
05/02/2026	R035 On 05-February-26	9.14	Call	Bond Future	6742	7	7	7	0.00
05/02/2026	R035 On 05-February-26	8.64	Call	Bond Future	3679	4	4	4	0.00
05/02/2026	R035 On 05-February-26	9.64	Call	Bond Future	9685	10	10	10	0.00
05/02/2026	R035 On 05-February-26	10.67	Call	Bond Future	15392	16	15	16	0.00
05/02/2026	R035 On 05-February-26	10.17	Call	Bond Future	12680	13	13	13	0.00
05/02/2026	R035 On 05-February-26	12.44	Call	Bond Future	24180	24	24	24	0.00
05/02/2026	R035 On 05-February-26	8.45	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	9.64	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R035 On 05-February-26	9.14	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	8.64	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	9.25	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	8.85	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	10.17	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	10.44	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 07-May-26			Bond Future	8.11	106.7710	106.5073	106.7710	106,120.00
05/02/2026	R035 On 07-May-26	10.86	Call	Bond Future	15847	16	16	16	0.00
05/02/2026	R035 On 07-May-26	8.29	Call	Bond Future	1865	2	2	2	1,000.00
05/02/2026	R035 On 07-May-26	8.79	Call	Bond Future	4444	5	4	5	1,000.00
05/02/2026	R035 On 07-May-26	9.20	Call	Bond Future	6766	7	7	7	0.00
05/02/2026	R035 On 07-May-26	10.66	Call	Bond Future	14807	15	15	15	0.00
05/02/2026	R035 On 07-May-26	10.16	Call	Bond Future	12138	12	12	12	0.00
05/02/2026	R035 On 07-May-26	9.66	Call	Bond Future	9375	10	9	10	200.00
05/02/2026	R035 On 07-May-26	10.71	Call	Bond Future	15068	15	15	15	0.00
05/02/2026	R035 On 07-May-26	10.21	Call	Bond Future	12409	13	12	13	0.00
05/02/2026	R035 On 07-May-26	9.71	Call	Bond Future	9655	10	10	10	350.00
05/02/2026	R035 On 07-May-26	10.64	Call	Bond Future	14702	15	15	15	0.00
05/02/2026	R035 On 07-May-26	9.64	Call	Bond Future	9263	10	9	10	250.00
05/02/2026	R035 On 07-May-26	10.14	Call	Bond Future	12030	12	12	12	0.00
05/02/2026	R035 On 07-May-26	8.55	Call	Bond Future	3142	3	3	3	0.00
05/02/2026	R035 On 07-May-26	8.55	Put	Bond Future	355	0	0	0	16,000.00
05/02/2026	R035 On 07-May-26	10.14	Put	Bond Future	5	0	0	0	250.00
05/02/2026	R035 On 07-May-26	9.64	Put	Bond Future	20	0	0	0	0.00
05/02/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
05/02/2026	R035 On 07-May-26	10.21	Put	Bond Future	3	0	0	0	350.00
05/02/2026	R035 On 07-May-26	9.71	Put	Bond Future	17	0	0	0	0.00
05/02/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
05/02/2026	R035 On 07-May-26	10.16	Put	Bond Future	4	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R035 On 07-May-26	9.66	Put	Bond Future	19	0	0	0	0.00
05/02/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
05/02/2026	R035 On 07-May-26	9.20	Put	Bond Future	63	0	0	0	1,000.00
05/02/2026	R035 On 07-May-26	8.79	Put	Bond Future	188	0	0	0	0.00
05/02/2026	R035 On 07-May-26	8.29	Put	Bond Future	701	1	1	1	0.00
05/02/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R035 On 06-August-26			Bond Future	8.14	108.6748	108.4065	108.6748	156.00
05/02/2026	R035 On 06-August-26	11.06	Call	Bond Future	16330	17	16	17	0.00
05/02/2026	R035 On 06-August-26	8.79	Call	Bond Future	4505	5	5	5	1,000.00
05/02/2026	R035 On 06-August-26	9.39	Call	Bond Future	7636	8	8	8	0.00
05/02/2026	R035 On 06-August-26	9.22	Call	Bond Future	6733	7	7	7	250.00
05/02/2026	R035 On 06-August-26	9.13	Call	Bond Future	6259	6	6	6	200.00
05/02/2026	R035 On 06-August-26	9.72	Call	Bond Future	9399	10	9	10	0.00
05/02/2026	R035 On 06-August-26	10.13	Call	Bond Future	11567	12	12	12	0.00
05/02/2026	R035 On 06-August-26	9.63	Call	Bond Future	8919	9	9	9	0.00
05/02/2026	R035 On 06-August-26	10.22	Call	Bond Future	12036	12	12	12	0.00
05/02/2026	R035 On 06-August-26	8.29	Call	Bond Future	2192	2	2	2	1,000.00
05/02/2026	R035 On 06-August-26	9.21	Call	Bond Future	6681	7	7	7	0.00
05/02/2026	R035 On 06-August-26	8.71	Call	Bond Future	4107	4	4	4	350.00
05/02/2026	R035 On 06-August-26	9.71	Call	Bond Future	9346	10	9	10	0.00
05/02/2026	R035 On 06-August-26	9.22	Put	Bond Future	286	0	0	0	0.00
05/02/2026	R035 On 06-August-26	10.13	Put	Bond Future	62	0	0	0	200.00
05/02/2026	R035 On 06-August-26	9.21	Put	Bond Future	291	0	0	0	350.00
05/02/2026	R035 On 06-August-26	8.71	Put	Bond Future	651	1	1	1	0.00
05/02/2026	R035 On 06-August-26	8.79	Put	Bond Future	573	1	1	1	0.00
05/02/2026	R035 On 06-August-26	10.22	Put	Bond Future	49	0	0	0	250.00
05/02/2026	R035 On 06-August-26	9.63	Put	Bond Future	149	0	0	0	200.00
05/02/2026	R035 On 06-August-26	9.13	Put	Bond Future	331	0	0	0	0.00
05/02/2026	R035 On 06-August-26	9.72	Put	Bond Future	130	0	0	0	250.00
05/02/2026	R035 On 06-August-26	9.39	Put	Bond Future	218	0	0	0	1,000.00
05/02/2026	R035 On 06-August-26	9.71	Put	Bond Future	132	0	0	0	350.00
05/02/2026	R035 On 06-August-26	8.29	Put	Bond Future	1290	1	1	1	0.00
05/02/2026	R035 On 06-August-26	11.06	Put	Bond Future	4	0	0	0	0.00
05/02/2026	R035 On 05-November-26			Bond Future	8.19	106.0481	105.7754	106.0481	0.00
05/02/2026	R035 On 05-November-26	7.97	Call	Bond Future	1293	1	1	1	600.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R035 On	05-November-26	10.03	Call	Bond Future	10662	11	11	11	0.00
05/02/2026	R035 On	05-November-26	9.80	Call	Bond Future	9496	10	9	10	0.00
05/02/2026	R035 On	05-November-26	9.30	Call	Bond Future	6969	7	7	7	0.00
05/02/2026	R035 On	05-November-26	8.80	Call	Bond Future	4547	5	5	5	200.00
05/02/2026	R035 On	05-November-26	8.97	Call	Bond Future	5353	6	5	6	0.00
05/02/2026	R035 On	05-November-26	8.47	Call	Bond Future	3086	3	3	3	0.00
05/02/2026	R035 On	05-November-26	8.47	Put	Bond Future	1410	1	1	1	600.00
05/02/2026	R035 On	05-November-26	9.30	Put	Bond Future	489	0	0	0	200.00
05/02/2026	R035 On	05-November-26	8.80	Put	Bond Future	925	1	1	1	0.00
05/02/2026	R035 On	05-November-26	9.80	Put	Bond Future	262	0	0	0	200.00
05/02/2026	R035 On	05-November-26	10.03	Put	Bond Future	195	0	0	0	0.00
05/02/2026	R035 On	05-November-26	7.97	Put	Bond Future	2658	2	3	2	0.00
05/02/2026	R035 On	05-November-26	8.97	Put	Bond Future	747	1	1	1	600.00
05/02/2026	R035 On	04-February-27			Bond Future	8.25	107.8787	107.6016	107.8787	0.00
05/02/2026	R035 On	04-February-27	9.02	Call	Bond Future	5472	6	5	6	0.00
05/02/2026	R035 On	04-February-27	9.02	Put	Bond Future	1016	1	1	1	0.00
05/02/2026	R038 On	05-February-26			Bond Future	8.51	121.9644	121.6331	121.9644	0.00
05/02/2026	R038 On	05-February-26	11.44	Call	Bond Future	21348	22	21	22	0.00
05/02/2026	R038 On	05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R038 On	07-May-26			Bond Future	8.54	118.6272	118.4181	118.6272	3,814.00
05/02/2026	R038 On	07-May-26	11.40	Call	Bond Future	20569	21	21	21	0.00
05/02/2026	R038 On	07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R038 On	06-August-26			Bond Future	8.59	120.7420	120.5294	120.7420	0.00
05/02/2026	R038 On	06-August-26	11.77	Call	Bond Future	22177	22	22	22	0.00
05/02/2026	R038 On	06-August-26	11.77	Put	Bond Future	5	0	0	0	0.00
05/02/2026	R038 On	05-November-26			Bond Future	8.65	117.3410	117.1250	117.3410	0.00
05/02/2026	R038 On	05-November-26	10.72	Call	Bond Future	15107	15	15	15	0.00
05/02/2026	R038 On	05-November-26	10.72	Put	Bond Future	188	0	0	0	0.00
05/02/2026	R038 On	04-February-27			Bond Future	8.71	119.3655	119.1460	119.3655	0.00
05/02/2026	R038 On	04-February-27	9.60	Call	Bond Future	7734	8	8	8	0.00
05/02/2026	R038 On	04-February-27	9.60	Put	Bond Future	1113	1	1	1	0.00
05/02/2026	R053 On	05-February-26			Bond Future	8.78	134.1151	133.5425	134.1151	0.00
05/02/2026	R053 On	05-February-26	11.49	Call	Bond Future	28209	29	28	29	0.00
05/02/2026	R053 On	05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R053 On 07-May-26			Bond Future	8.79	130.6147	130.4240	130.6147	74,998.00
05/02/2026	R053 On 07-May-26	11.69	Call	Bond Future	29649	30	30	30	0.00
05/02/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R053 On 06-August-26			Bond Future	8.83	132.9432	132.7494	132.9432	0.00
05/02/2026	R053 On 06-August-26	12.28	Call	Bond Future	33644	34	34	34	0.00
05/02/2026	R053 On 06-August-26	12.28	Put	Bond Future	6	0	0	0	0.00
05/02/2026	R053 On 05-November-26			Bond Future	8.87	129.3744	129.1775	129.3744	0.00
05/02/2026	R053 On 05-November-26	11.21	Call	Bond Future	24649	25	25	25	0.00
05/02/2026	R053 On 05-November-26	11.21	Put	Bond Future	247	0	0	0	0.00
05/02/2026	R053 On 04-February-27			Bond Future	8.92	131.6066	131.4067	131.6066	0.00
05/02/2026	R053 On 04-February-27	9.99	Call	Bond Future	13864	14	14	14	0.00
05/02/2026	R053 On 04-February-27	9.99	Put	Bond Future	1730	2	2	2	0.00
05/02/2026	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
05/02/2026	R186 On 05-February-26	8.43	Call	Bond Future	0	0	0	0	0.00
05/02/2026	R186 On 05-February-26	8.43	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
05/02/2026	R186 On 07-May-26	8.69	Call	Bond Future	79	0	0	0	0.00
05/02/2026	R186 On 07-May-26	8.69	Put	Bond Future	79	0	0	0	0.00
05/02/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
05/02/2026	R186 On 06-August-26	8.57	Call	Bond Future	76	0	0	0	0.00
05/02/2026	R186 On 06-August-26	8.57	Put	Bond Future	76	0	0	0	0.00
05/02/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
05/02/2026	R186 On 05-November-26	8.12	Call	Bond Future	46	0	0	0	0.00
05/02/2026	R186 On 05-November-26	8.12	Put	Bond Future	46	0	0	0	0.00
05/02/2026	R202 On 05-February-26			Bond Future	296.48	296.9158	296.4824	296.9158	0.00
05/02/2026	R202 On 05-February-26	277.82	Call	Bond Future	18662	19	19	19	0.00
05/02/2026	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R202 On 07-May-26			Bond Future	301.77	302.2132	301.7717	302.2132	772.00
05/02/2026	R202 On 07-May-26	277.55	Call	Bond Future	24222	25	24	25	0.00
05/02/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R202 On 06-August-26			Bond Future	301.83	302.2773	301.8286	302.2773	253.00
05/02/2026	R202 On 06-August-26	278.86	Call	Bond Future	22969	23	23	23	0.00
05/02/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R202 On 05-November-26			Bond Future	307.10	307.5544	307.0989	307.5544	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R202 On 05-November-26	280.46	Call	Bond Future	26639	27	27	27	0.00
05/02/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R202 On 04-February-27			Bond Future	306.99	307.4547	306.9931	307.4547	0.00
05/02/2026	R202 On 04-February-27	294.73	Call	Bond Future	12263	13	12	13	0.00
05/02/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R209 On 05-February-26			Bond Future	8.25	88.9889	88.7440	88.9889	0.00
05/02/2026	R209 On 05-February-26	10.93	Call	Bond Future	14732	15	15	15	0.00
05/02/2026	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R209 On 07-May-26			Bond Future	8.27	87.4039	87.2492	87.4039	41,701.00
05/02/2026	R209 On 07-May-26	11.07	Call	Bond Future	15079	15	15	15	0.00
05/02/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R209 On 06-August-26			Bond Future	8.31	88.9622	88.8048	88.9622	3,673.00
05/02/2026	R209 On 06-August-26	11.39	Call	Bond Future	16141	16	16	16	0.00
05/02/2026	R209 On 06-August-26	11.39	Put	Bond Future	3	0	0	0	0.00
05/02/2026	R209 On 05-November-26			Bond Future	8.35	87.3449	87.1850	87.3449	0.00
05/02/2026	R209 On 05-November-26	10.32	Call	Bond Future	10763	11	11	11	0.00
05/02/2026	R209 On 05-November-26	10.32	Put	Bond Future	165	0	0	0	0.00
05/02/2026	R209 On 04-February-27			Bond Future	8.41	88.8525	88.6900	88.8525	0.00
05/02/2026	R209 On 04-February-27	9.28	Call	Bond Future	5734	6	6	6	0.00
05/02/2026	R209 On 04-February-27	8.96	Call	Bond Future	4357	4	4	4	0.00
05/02/2026	R209 On 04-February-27	8.03	Call	Bond Future	1170	1	1	1	3,237.00
05/02/2026	R209 On 04-February-27	8.96	Put	Bond Future	1252	1	1	1	3,237.00
05/02/2026	R209 On 04-February-27	8.03	Put	Bond Future	3364	3	3	3	0.00
05/02/2026	R209 On 04-February-27	9.28	Put	Bond Future	899	1	1	1	0.00
05/02/2026	R210 On 05-February-26			Bond Future	259.55	259.7150	259.5517	259.7150	0.00
05/02/2026	R210 On 05-February-26	253.10	Call	Bond Future	6452	7	6	7	0.00
05/02/2026	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R210 On 07-May-26			Bond Future	260.64	260.8834	260.6367	260.8834	1,191.00
05/02/2026	R210 On 07-May-26	255.40	Call	Bond Future	5237	5	5	5	0.00
05/02/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R210 On 06-August-26			Bond Future	265.35	265.5984	265.3476	265.5984	0.00
05/02/2026	R210 On 06-August-26	259.84	Call	Bond Future	5508	6	6	6	0.00
05/02/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R210 On 05-November-26			Bond Future	266.46	266.7163	266.4624	266.7163	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R210 On 05-November-26	253.33	Call	Bond Future	13132	13	13	13	0.00
05/02/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R210 On 04-February-27			Bond Future	271.13	271.3836	271.1259	271.3836	0.00
05/02/2026	R210 On 04-February-27	266.03	Call	Bond Future	5096	5	5	5	0.00
05/02/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R213 On 05-February-26			Bond Future	7.45	101.4643	101.2808	101.4643	0.00
05/02/2026	R213 On 05-February-26	9.89	Call	Bond Future	9411	10	9	10	0.00
05/02/2026	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R213 On 07-May-26			Bond Future	7.47	99.6998	99.5130	99.6998	69,337.00
05/02/2026	R213 On 07-May-26	9.80	Call	Bond Future	8669	9	9	9	0.00
05/02/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
05/02/2026	R213 On 06-August-26			Bond Future	7.49	101.4774	101.2875	101.4774	0.00
05/02/2026	R213 On 06-August-26	9.69	Call	Bond Future	7889	8	8	8	0.00
05/02/2026	R213 On 06-August-26	9.69	Put	Bond Future	18	0	0	0	0.00
05/02/2026	R213 On 05-November-26			Bond Future	7.52	99.6774	99.4844	99.6774	0.00
05/02/2026	R213 On 05-November-26	8.75	Call	Bond Future	4510	5	5	5	0.00
05/02/2026	R213 On 05-November-26	8.75	Put	Bond Future	215	0	0	0	0.00
05/02/2026	R213 On 04-February-27			Bond Future	7.56	101.3984	101.2023	101.3984	0.00
05/02/2026	R213 On 04-February-27	8.14	Call	Bond Future	2607	3	3	3	0.00
05/02/2026	R213 On 04-February-27	8.14	Put	Bond Future	662	1	1	1	0.00
05/02/2026	R214 On 05-February-26			Bond Future	8.72	84.7931	84.5083	84.7931	0.00
05/02/2026	R214 On 05-February-26	11.26	Call	Bond Future	15733	16	16	16	0.00
05/02/2026	R214 On 05-February-26	11.26	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R214 On 07-May-26			Bond Future	8.73	82.9889	82.9192	82.9889	39,563.00
05/02/2026	R214 On 07-May-26	11.53	Call	Bond Future	16976	17	17	17	0.00
05/02/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R214 On 06-August-26			Bond Future	8.78	84.4686	84.3977	84.4686	0.00
05/02/2026	R214 On 06-August-26	11.97	Call	Bond Future	18776	19	19	19	0.00
05/02/2026	R214 On 06-August-26	11.97	Put	Bond Future	4	0	0	0	0.00
05/02/2026	R214 On 05-November-26			Bond Future	8.83	82.6289	82.5570	82.6289	0.00
05/02/2026	R214 On 05-November-26	10.97	Call	Bond Future	13373	13	13	13	0.00
05/02/2026	R214 On 05-November-26	10.97	Put	Bond Future	167	0	0	0	0.00
05/02/2026	R214 On 04-February-27			Bond Future	8.88	84.0553	83.9824	84.0553	0.00
05/02/2026	R214 On 04-February-27	9.90	Call	Bond Future	7561	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R214 On 04-February-27	9.90	Put	Bond Future	970	1	1	1	0.00
05/02/2026	R248 On 05-February-26			Bond Future	8.89	103.0594	102.6354	103.0594	0.00
05/02/2026	R248 On 05-February-26	9.40	Call	Bond Future	4707	5	5	5	0.00
05/02/2026	R248 On 05-February-26	9.65	Call	Bond Future	6864	7	7	7	0.00
05/02/2026	R248 On 05-February-26	9.50	Call	Bond Future	5579	6	6	6	0.00
05/02/2026	R248 On 05-February-26	10.00	Call	Bond Future	9751	10	10	10	0.00
05/02/2026	R248 On 05-February-26	8.90	Call	Bond Future	142	1	0	1	0.00
05/02/2026	R248 On 05-February-26	9.90	Call	Bond Future	8942	9	9	9	0.00
05/02/2026	R248 On 05-February-26	10.48	Call	Bond Future	13477	14	13	14	0.00
05/02/2026	R248 On 05-February-26	11.46	Call	Bond Future	20328	21	20	21	0.00
05/02/2026	R248 On 05-February-26	9.65	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R248 On 05-February-26	10.48	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R248 On 05-February-26	10.00	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R248 On 05-February-26	9.50	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R248 On 05-February-26	9.90	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R248 On 05-February-26	8.90	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R248 On 05-February-26	9.40	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R248 On 05-February-26	11.46	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R248 On 07-May-26			Bond Future	8.90	100.4356	100.2464	100.4356	267,200.00
05/02/2026	R248 On 07-May-26	11.72	Call	Bond Future	21767	22	22	22	0.00
05/02/2026	R248 On 07-May-26	9.19	Call	Bond Future	3509	4	4	4	0.00
05/02/2026	R248 On 07-May-26	8.30	Call	Bond Future	71	0	0	0	1,620.00
05/02/2026	R248 On 07-May-26	8.70	Call	Bond Future	808	1	1	1	1,620.00
05/02/2026	R248 On 07-May-26	9.18	Call	Bond Future	3439	4	3	4	0.00
05/02/2026	R248 On 07-May-26	9.18	Put	Bond Future	883	1	1	1	0.00
05/02/2026	R248 On 07-May-26	8.70	Put	Bond Future	2760	3	3	3	0.00
05/02/2026	R248 On 07-May-26	9.19	Put	Bond Future	862	1	1	1	1,620.00
05/02/2026	R248 On 07-May-26	8.30	Put	Bond Future	6040	6	6	6	0.00
05/02/2026	R248 On 07-May-26	11.72	Put	Bond Future	1	0	0	0	0.00
05/02/2026	R248 On 06-August-26			Bond Future	8.95	102.2264	102.0338	102.2264	0.00
05/02/2026	R248 On 06-August-26	12.37	Call	Bond Future	25189	25	25	25	0.00
05/02/2026	R248 On 06-August-26	12.37	Put	Bond Future	4	0	0	0	0.00
05/02/2026	R248 On 05-November-26			Bond Future	9.00	99.5519	99.3564	99.5519	0.00
05/02/2026	R248 On 05-November-26	11.31	Call	Bond Future	18324	19	18	19	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	R248 On 05-November-26	11.31	Put	Bond Future	193	0	0	0	0.00
05/02/2026	R248 On 04-February-27			Bond Future	9.05	101.2703	101.0716	101.2703	0.00
05/02/2026	R248 On 04-February-27	10.11	Call	Bond Future	10183	10	10	10	0.00
05/02/2026	R248 On 04-February-27	10.11	Put	Bond Future	1252	1	1	1	0.00
05/02/2026	R2R9 On 05-February-26			Bond Future	8.64	113.5445	113.2170	113.5445	0.00
05/02/2026	R2R9 On 05-February-26	102.99	Call	Bond Future	100226	101	100	101	0.00
05/02/2026	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R2R9 On 07-May-26			Bond Future	8.66	110.5643	110.3998	110.5643	0.00
05/02/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	99550	100	100	100	0.00
05/02/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R2R9 On 06-August-26			Bond Future	8.72	112.5354	112.3682	112.5354	0.00
05/02/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	99249	99	99	99	0.00
05/02/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R2R9 On 05-November-26			Bond Future	8.77	109.4970	109.3272	109.4970	0.00
05/02/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	98357	99	98	99	0.00
05/02/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R2R9 On 04-February-27			Bond Future	8.83	111.3862	111.2138	111.3862	0.00
05/02/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	8279	8	8	8	0.00
05/02/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	518	0	1	0	0.00
05/02/2026	R4R2 On 05-February-26			Bond Future	8.80	115.3943	114.9827	115.3943	0.00
05/02/2026	R4R2 On 05-February-26	103.43	Call	Bond Future	101707	102	102	102	0.00
05/02/2026	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R4R2 On 07-May-26			Bond Future	8.83	112.3206	112.0900	112.3206	2,000.00
05/02/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	101001	101	101	101	0.00
05/02/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R4R2 On 06-August-26			Bond Future	8.88	114.3230	114.0884	114.3230	0.00
05/02/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	100671	101	101	101	0.00
05/02/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R4R2 On 05-November-26			Bond Future	8.94	111.1894	110.9511	111.1894	0.00
05/02/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99728	100	100	100	0.00
05/02/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
05/02/2026	R4R2 On 04-February-27			Bond Future	9.00	113.1078	112.8656	113.1078	0.00
05/02/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9765	10	10	10	0.00
05/02/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	508	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2026	RR87 On 05-February-26			Bond Future	6.85	105.3291	105.3285	105.3291	0.00
05/02/2026	RR87 On 05-February-26	6.91	Call	Bond Future	44	0	0	0	0.00
05/02/2026	RR87 On 05-February-26	6.91	Put	Bond Future	0	0	0	0	0.00
05/02/2026	RR87 On 07-May-26			Bond Future	6.73	103.0716	103.0710	103.0716	0.00
05/02/2026	RR87 On 07-May-26	6.81	Call	Bond Future	87	0	0	0	0.00
05/02/2026	RR87 On 07-May-26	6.81	Put	Bond Future	41	0	0	0	0.00
05/02/2026	RR87 On 06-August-26			Bond Future	6.43	101.1666	101.1662	101.1666	0.00
05/02/2026	RR87 On 06-August-26	6.53	Call	Bond Future	82	0	0	0	0.00
05/02/2026	RR87 On 06-August-26	6.53	Put	Bond Future	46	0	0	0	0.00
05/02/2026	RR87 On 05-November-26			Bond Future	5.12	102.9085	102.9083	102.9085	0.00
05/02/2026	RR87 On 05-November-26	5.27	Call	Bond Future	31	0	0	0	0.00
05/02/2026	RR87 On 05-November-26	5.27	Put	Bond Future	14	0	0	0	0.00
05/02/2026	RR88 On 05-February-26			Bond Future	6.85	108.6479	108.6474	108.6479	0.00
05/02/2026	RR88 On 05-February-26	6.89	Call	Bond Future	67	0	0	0	0.00
05/02/2026	RR88 On 05-February-26	6.89	Put	Bond Future	0	0	0	0	0.00
05/02/2026	RR88 On 07-May-26			Bond Future	6.82	106.4235	106.4052	106.4235	0.00
05/02/2026	RR88 On 07-May-26	6.84	Call	Bond Future	203	0	0	0	0.00
05/02/2026	RR88 On 07-May-26	6.84	Put	Bond Future	171	0	0	0	0.00
05/02/2026	RR88 On 06-August-26			Bond Future	6.76	105.4052	105.3878	105.4052	0.00
05/02/2026	RR88 On 06-August-26	6.79	Call	Bond Future	288	0	0	0	0.00
05/02/2026	RR88 On 06-August-26	6.79	Put	Bond Future	247	0	0	0	0.00
05/02/2026	RR88 On 05-November-26			Bond Future	6.68	106.6438	106.6254	106.6438	0.00
05/02/2026	RR88 On 05-November-26	6.71	Call	Bond Future	298	0	0	0	0.00
05/02/2026	RR88 On 05-November-26	6.71	Put	Bond Future	269	0	0	0	0.00
05/02/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/02/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00