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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/04/2026 TO: 13/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/04/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/04/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/04/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/04/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/04/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
13/04/2026	2029 On 07-May-26			Bond Future	146.99		146.9119	146.9910	146.9119	3,770.00
13/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5171		5	5	5	0.00
13/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
13/04/2026	2029 On 06-August-26			Bond Future	149.70		149.6167	149.6971	149.6167	4,852.00
13/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5597		6	6	6	0.00
13/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
13/04/2026	2029 On 05-November-26			Bond Future	151.02		150.9347	151.0163	150.9347	0.00
13/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3456		3	3	3	0.00
13/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
13/04/2026	2029 On 04-February-27			Bond Future	153.92		153.8399	153.9230	153.8399	0.00
13/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4203		4	4	4	0.00
13/04/2026	2029 On 04-February-27	149.72	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
13/04/2026	2029 On 06-May-27			Bond Future	155.34	155.2589	155.3439	155.2589	0.00
13/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2024	2	2	2	0.00
13/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2030 On 07-May-26			Bond Future	7.88	103.1859	102.6000	103.1859	71,798.00
13/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4673	5	5	5	0.00
13/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	9	0	0	0	1,000.00
13/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	241	1	0	1	1,000.00
13/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	552	1	1	1	0.00
13/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	419	0	0	0	1,000.00
13/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	777	0	1	0	0.00
13/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2162	2	2	2	0.00
13/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	1	0	0	0	0.00
13/04/2026	2030 On 06-August-26			Bond Future	7.93	101.0505	100.4538	101.0505	109,105.00
13/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3931	4	4	4	0.00
13/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	665	1	1	1	1,000.00
13/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1231	2	1	2	0.00
13/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	196	0	0	0	1,000.00
13/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1335	1	1	1	0.00
13/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	855	1	1	1	1,000.00
13/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2385	2	2	2	0.00
13/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	181	0	0	0	0.00
13/04/2026	2030 On 05-November-26			Bond Future	7.96	102.9185	102.3106	102.9185	0.00
13/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2040	2	2	2	0.00
13/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	845	1	1	1	0.00
13/04/2026	2030 On 04-February-27			Bond Future	7.98	100.8687	100.2492	100.8687	0.00
13/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1118	1	1	1	0.00
13/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1534	1	2	1	0.00
13/04/2026	2030 On 06-May-27			Bond Future	8.02	102.7706	102.1395	102.7706	0.00
13/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	563	1	1	1	0.00
13/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2391	2	2	2	0.00
13/04/2026	2031 On 07-May-26			Bond Future	115.35	115.1026	115.3462	115.1026	1,878.00
13/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1506	1	2	1	0.00
13/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2031 On 06-August-26			Bond Future	115.05	114.8044	115.0523	114.8044	1,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1263	1	1	1	0.00
13/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	21	0	0	0	0.00
13/04/2026	2031 On 05-November-26			Bond Future	117.21	116.9532	117.2055	116.9532	0.00
13/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5716	5	6	5	0.00
13/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2031 On 04-February-27			Bond Future	116.99	116.7323	116.9896	116.7323	0.00
13/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	982	1	1	1	0.00
13/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	172	0	0	0	0.00
13/04/2026	2031 On 06-May-27			Bond Future	119.22	118.9597	119.2220	118.9597	0.00
13/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2367	2	2	2	0.00
13/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	15	0	0	0	0.00
13/04/2026	2032 On 07-May-26			Bond Future	8.24	101.7656	100.9715	101.7656	129,629.00
13/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8268	9	8	9	0.00
13/04/2026	2032 On 07-May-26		Call	Bond Future	1386.77	2.0179	1.3868	2.0179	0.00
13/04/2026	2032 On 07-May-26		Put	Bond Future	415.24	0.2524	0.4152	0.2524	0.00
13/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2032 On 06-August-26			Bond Future	8.29	103.6138	102.8052	103.6138	50,451.00
13/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7826	9	8	9	0.00
13/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	138	0	0	0	0.00
13/04/2026	2032 On 05-November-26			Bond Future	8.34	101.3691	100.5453	101.3691	0.00
13/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4354	5	4	5	0.00
13/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	919	1	1	1	0.00
13/04/2026	2032 On 04-February-27			Bond Future	8.38	103.2975	102.4580	103.2975	0.00
13/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2519	3	3	3	0.00
13/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2094	2	2	2	0.00
13/04/2026	2032 On 06-May-27			Bond Future	8.42	101.0854	100.2302	101.0854	0.00
13/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1259	2	1	2	0.00
13/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3739	3	4	3	0.00
13/04/2026	2033 On 07-May-26			Bond Future	143.68	143.6388	143.6812	143.6388	8,541.00
13/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8521	8	9	8	0.00
13/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2033 On 06-August-26			Bond Future	146.33	146.2833	146.3264	146.2833	5,227.00
13/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12076	12	12	12	0.00
13/04/2026	2033 On 06-August-26	134.25	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
13/04/2026	2033 On 05-November-26			Bond Future	147.48	147.4375	147.4811	147.4375	0.00
13/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10221	10	10	10	0.00
13/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2033 On 04-February-27			Bond Future	150.32	150.2753	150.3197	150.2753	0.00
13/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7610	8	8	8	0.00
13/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2033 On 06-May-27			Bond Future	151.57	151.5218	151.5672	151.5218	0.00
13/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	357	0	0	0	0.00
13/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2037 On 07-May-26			Bond Future	8.87	100.7849	99.7991	100.7849	176,288.00
13/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14717	16	15	16	0.00
13/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20251	21	20	21	0.00
13/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12695	14	13	14	142.00
13/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1585	2	2	2	1,500.00
13/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4154	5	4	5	1,500.00
13/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7560	9	8	9	0.00
13/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	13	0	0	0	1,500.00
13/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	131	0	0	0	0.00
13/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	741	0	1	0	0.00
13/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
13/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2037 On 06-August-26			Bond Future	8.94	98.3553	97.3514	98.3553	94,784.00
13/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16209	17	16	17	0.00
13/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	14121	15	14	15	0.00
13/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10995	12	11	12	0.00
13/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7409	8	7	8	2,541.00
13/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	258	0	0	0	2,541.00
13/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	610	0	1	0	0.00
13/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	102	0	0	0	2,541.00
13/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	45	0	0	0	0.00
13/04/2026	2037 On 05-November-26			Bond Future	8.98	100.1736	99.1510	100.1736	0.00
13/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10605	12	11	12	0.00
13/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11650	13	12	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
13/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8680	10	9	10	0.00
13/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5101	6	5	6	4,490.00
13/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1046	1	1	1	4,490.00
13/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2078	2	2	2	0.00
13/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	632	1	1	1	4,490.00
13/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	751	1	1	1	0.00
13/04/2026	2037 On 04-February-27			Bond Future	9.03	97.8212	96.7790	97.8212	0.00
13/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5612	6	6	6	0.00
13/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6876	8	7	8	0.00
13/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4767	5	5	5	0.00
13/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1915	2	2	2	4,490.00
13/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3004	3	3	3	4,490.00
13/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5743	5	6	5	0.00
13/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2087	2	2	2	4,490.00
13/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2624	2	3	2	0.00
13/04/2026	2037 On 06-May-27			Bond Future	9.08	99.6655	98.6038	99.6655	0.00
13/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2525	3	3	3	0.00
13/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5727	5	6	5	0.00
13/04/2026	2038 On 07-May-26			Bond Future	159.67	160.1501	159.6691	160.1501	3,858.00
13/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15139	16	15	16	0.00
13/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2038 On 06-August-26			Bond Future	160.41	160.9039	160.4138	160.9039	1,433.00
13/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	15694	16	16	16	0.00
13/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2038 On 05-November-26			Bond Future	163.42	163.9154	163.4156	163.9154	0.00
13/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17106	18	17	18	0.00
13/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2038 On 04-February-27			Bond Future	164.32	164.8260	164.3167	164.8260	0.00
13/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10487	11	10	11	0.00
13/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2038 On 06-May-27			Bond Future	167.45	167.9715	167.4527	167.9715	0.00
13/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1353	2	1	2	0.00
13/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2040 On 07-May-26			Bond Future	9.18	102.2652	101.0650	102.2652	34,891.00

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13/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16639	18	17	18	0.00
13/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21444	23	21	23	0.00
13/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	18703	20	19	20	0.00
13/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	19761	21	20	21	0.00
13/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16930	18	17	18	0.00
13/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13331	15	13	15	0.00
13/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	10676	12	11	12	1,460.00
13/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	137	0	0	0	27,500.00
13/04/2026	2040 On 07-May-26		Call	Bond Future	2085.71	2.9754	2.0857	2.9754	0.00
13/04/2026	2040 On 07-May-26		Put	Bond Future	1020.74	0.7102	1.0207	0.7102	0.00
13/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	4340	3	4	3	0.00
13/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
13/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	7	0	0	0	0.00
13/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
13/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	1	0	0	0	0.00
13/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2040 On 06-August-26			Bond Future	9.25	99.6119	98.3897	99.6119	68,180.00
13/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	19002	20	19	20	0.00
13/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	46	0	0	0	0.00
13/04/2026	2040 On 05-November-26			Bond Future	9.30	101.4535	100.2085	101.4535	0.00
13/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	12714	14	13	14	0.00
13/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	13862	15	14	15	0.00
13/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10571	12	11	12	0.00
13/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6540	7	7	7	2,300.00
13/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1136	1	1	1	2,300.00
13/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2172	2	2	2	0.00
13/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	701	1	1	1	2,300.00
13/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	831	1	1	1	0.00
13/04/2026	2040 On 04-February-27			Bond Future	9.35	98.8749	97.6062	98.8749	0.00
13/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6939	8	7	8	0.00
13/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5721	7	6	7	0.00
13/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2304	3	2	3	2,300.00
13/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8101	9	8	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
13/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2385	2	2	2	2,300.00
13/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3440	3	3	3	2,300.00
13/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6601	6	7	6	0.00
13/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2849	2	3	2	0.00
13/04/2026	2040 On 06-May-27			Bond Future	9.41	100.7390	99.4464	100.7390	0.00
13/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2835	3	3	3	0.00
13/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6755	6	7	6	0.00
13/04/2026	2043 On 07-May-26			Bond Future	124.64	124.2842	124.6381	124.2842	0.00
13/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	12938	13	13	13	0.00
13/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2043 On 06-August-26			Bond Future	124.09	123.7250	124.0851	123.7250	3,416.00
13/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13205	13	13	13	0.00
13/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2043 On 05-November-26			Bond Future	126.41	126.0407	126.4075	126.0407	0.00
13/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	13567	13	14	13	0.00
13/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2043 On 04-February-27			Bond Future	125.93	125.5549	125.9287	125.5549	0.00
13/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	8327	8	8	8	0.00
13/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	29	0	0	0	0.00
13/04/2026	2043 On 06-May-27			Bond Future	128.33	127.9504	128.3316	127.9504	0.00
13/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2288	2	2	2	0.00
13/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1436	2	1	2	0.00
13/04/2026	2044 On 07-May-26			Bond Future	9.29	99.0060	97.7838	99.0060	126,905.00
13/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	17832	19	18	19	0.00
13/04/2026	2044 On 07-May-26		Call	Bond Future	792.41	1.3314	0.7924	1.3314	0.00
13/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	5808	7	6	7	0.00
13/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	157	0	0	0	15,000.00
13/04/2026	2044 On 07-May-26		Put	Bond Future	3008.63	2.3254	3.0086	2.3254	0.00
13/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2044 On 06-August-26			Bond Future	9.35	96.4187	95.1742	96.4187	27,030.00
13/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	20886	22	21	22	0.00
13/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2702	3	3	3	0.00
13/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1782	2	2	2	0.00
13/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5145	6	5	6	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
13/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1938	2	2	2	14,500.00
13/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4707	4	5	4	7,000.00
13/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3516	3	4	3	7,000.00
13/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	41	0	0	0	0.00
13/04/2026	2044 On 05-November-26			Bond Future	9.40	98.2013	96.9335	98.2013	0.00
13/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	14721	16	15	16	0.00
13/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	760	1	1	1	0.00
13/04/2026	2044 On 04-February-27			Bond Future	9.44	95.6861	94.3942	95.6861	0.00
13/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8352	9	8	9	0.00
13/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2727	2	3	2	0.00
13/04/2026	2044 On 06-May-27			Bond Future	9.50	97.4901	96.1739	97.4901	0.00
13/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3497	4	3	4	0.00
13/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6905	6	7	6	0.00
13/04/2026	2046 On 07-May-26			Bond Future	142.08	141.0358	142.0821	141.0358	18,662.00
13/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	17132	16	17	16	0.00
13/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2046 On 06-August-26			Bond Future	144.70	143.6324	144.6978	143.6324	0.00
13/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	22318	21	22	21	0.00
13/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2046 On 05-November-26			Bond Future	145.08	143.9919	145.0771	143.9919	0.00
13/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19597	19	20	19	0.00
13/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2046 On 04-February-27			Bond Future	147.87	146.7634	147.8695	146.7634	0.00
13/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16779	16	17	16	0.00
13/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2046 On 06-May-27			Bond Future	148.31	147.1804	148.3079	147.1804	0.00
13/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
13/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	682	2	1	2	0.00
13/04/2026	2050 On 07-May-26			Bond Future	147.04	146.3001	147.0428	146.3001	16,820.00
13/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22973	22	23	22	0.00
13/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2050 On 06-August-26			Bond Future	147.31	146.5492	147.3054	146.5492	547.00
13/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24035	23	24	23	0.00
13/04/2026	2050 On 06-August-26	123.27	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
13/04/2026	2050 On 05-November-26			Bond Future	150.06	149.2920	150.0620	149.2920	0.00
13/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26222	25	26	25	0.00
13/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2050 On 04-February-27			Bond Future	150.45	149.6675	150.4524	149.6675	0.00
13/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18062	17	18	17	0.00
13/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
13/04/2026	2050 On 06-May-27			Bond Future	153.32	152.5238	153.3238	152.5238	0.00
13/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2864	2	3	2	0.00
13/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
13/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	AL37 On 07-May-26			Index Future	1267.63	1276.3740	1267.6320	1276.3740	0.00
13/04/2026	AL37 On 06-August-26			Index Future	1290.40	1299.3050	1290.4000	1299.3050	0.00
13/04/2026	AL37 On 05-November-26			Index Future	1314.49	1323.5680	1314.4890	1323.5680	0.00
13/04/2026	AL37 On 04-February-27			Index Future	1339.49	1348.7400	1339.4860	1348.7400	0.00
13/04/2026	AL37 On 06-May-27			Index Future	1364.76	1374.1900	1364.7640	1374.1900	0.00
13/04/2026	AL7T On 07-May-26			Index Future	1639.01	1654.9390	1639.0090	1654.9390	0.00
13/04/2026	AL7T On 06-August-26			Index Future	1668.45	1684.6720	1668.4470	1684.6720	0.00
13/04/2026	AL7T On 05-November-26			Index Future	1699.59	1716.1310	1699.5940	1716.1310	0.00
13/04/2026	AL7T On 04-February-27			Index Future	1731.91	1748.7690	1731.9140	1748.7690	0.00
13/04/2026	AL7T On 06-May-27			Index Future	1764.60	1781.7670	1764.5980	1781.7670	0.00
13/04/2026	ALBI On 07-May-26			Index Future	1384.28	1397.9740	1384.2780	1397.9740	65.00
13/04/2026	ALBI On 06-August-26			Index Future	1409.14	1423.0900	1409.1420	1423.0900	12.00
13/04/2026	ALBI On 05-November-26			Index Future	1435.45	1449.6640	1435.4470	1449.6640	0.00
13/04/2026	ALBI On 04-February-27			Index Future	1462.74	1477.2340	1462.7440	1477.2340	0.00
13/04/2026	ALBI On 06-May-27			Index Future	1490.35	1505.1080	1490.3490	1505.1080	0.00
13/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C007 On 31-January-37			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
13/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C446 On 31-March-46			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
13/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	CS26 On 02-April-26			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	ES33 On 07-May-26			Bond Future	9.04	93.8575	93.0448	93.8575	0.00
13/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12164	13	12	13	0.00
13/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
13/04/2026	ES33 On 06-August-26			Bond Future	9.11	95.5855	94.7578	95.5855	0.00
13/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12889	14	13	14	0.00
13/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
13/04/2026	ES33 On 05-November-26			Bond Future	9.18	93.5810	92.7376	93.5810	0.00
13/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7409	8	7	8	0.00
13/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
13/04/2026	ES33 On 04-February-27			Bond Future	9.25	95.3826	94.5229	95.3826	0.00
13/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2026	3	2	3	0.00
13/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
13/04/2026	ES33 On 06-May-27			Bond Future	9.33	93.4073	92.5312	93.4073	0.00
13/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
13/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2394	2	2	2	0.00
13/04/2026	ES42 On 07-May-26			Bond Future	9.59	92.6855	91.5371	92.6855	0.00
13/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16896	18	17	18	0.00
13/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
13/04/2026	ES42 On 06-August-26			Bond Future	9.66	94.3919	93.2223	94.3919	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
13/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18748	20	19	20	0.00
13/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
13/04/2026	ES42 On 05-November-26			Bond Future	9.72	91.8942	90.7026	91.8942	0.00
13/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12738	14	13	14	0.00
13/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
13/04/2026	ES42 On 04-February-27			Bond Future	9.78	93.6635	92.4489	93.6635	0.00
13/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3589	5	4	5	0.00
13/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
13/04/2026	ES42 On 06-May-27			Bond Future	9.84	91.1861	89.9485	91.1861	0.00
13/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
13/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3794	3	4	3	0.00
13/04/2026	GOVI On 07-May-26			GOVI	1357.84	1371.5820	1357.8440	1371.5820	617.00
13/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1808440	195	181	195	0.00
13/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
13/04/2026	GOVI On 06-August-26			GOVI	1382.23	1396.2240	1382.2320	1396.2240	0.00
13/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1932320	207	193	207	0.00
13/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
13/04/2026	GOVI On 05-November-26			GOVI	1408.04	1422.2960	1408.0360	1422.2960	0.00
13/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1310360	145	131	145	0.00
13/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
13/04/2026	GOVI On 04-February-27			GOVI	1434.81	1449.3460	1434.8110	1449.3460	0.00
13/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	658110	80	66	80	0.00
13/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
13/04/2026	GOVI On 06-May-27			GOVI	1461.89	1476.6940	1461.8890	1476.6940	0.00
13/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	348890	50	35	50	0.00
13/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
13/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2026	I258 On 07-May-26			Bond Future	131.43	131.4282	131.4258	131.4282	0.00
13/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	17696	18	18	18	0.00
13/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
13/04/2026	I258 On 06-August-26			Bond Future	131.00	131.0003	130.9978	131.0003	0.00
13/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	18048	18	18	18	0.00
13/04/2026	I258 On 06-August-26	112.95	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
13/04/2026	I258 On 05-November-26			Bond Future	133.45	133.4522	133.4495	133.4522	0.00
13/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	18500	19	18	19	0.00
13/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
13/04/2026	I258 On 04-February-27			Bond Future	133.11	133.1089	133.1062	133.1089	0.00
13/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	14220	14	14	14	0.00
13/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	14	0	0	0	0.00
13/04/2026	I258 On 06-May-27			Bond Future	135.65	135.6488	135.6461	135.6488	0.00
13/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	3169	3	3	3	0.00
13/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	2303	2	2	2	0.00
13/04/2026	IGOV On 07-May-26			Index Future	443.53	442.6410	443.5340	442.6410	263.00
13/04/2026	IGOV On 06-August-26			Index Future	451.61	450.7030	451.6100	450.7030	0.00
13/04/2026	IGOV On 05-November-26			Index Future	460.15	459.2260	460.1480	459.2260	0.00
13/04/2026	IGOV On 04-February-27			Index Future	469.00	468.0650	469.0040	468.0650	0.00
13/04/2026	IGOV On 06-May-27			Index Future	477.96	477.0000	477.9580	477.0000	0.00
13/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/04/2026	R033 On 07-May-26			Bond Future	8.33	110.6811	109.7410	110.6811	9,663.00
13/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10453	11	10	11	0.00
13/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	1	0	0	0	0.00
13/04/2026	R033 On 06-August-26			Bond Future	8.38	112.6913	111.7339	112.6913	223.00
13/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9578	10	10	10	0.00
13/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	298	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
13/04/2026	R033 On 05-November-26			Bond Future	8.43	109.7320	108.7567	109.7320	0.00
13/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5819	7	6	7	0.00
13/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1339	1	1	1	0.00
13/04/2026	R033 On 04-February-27			Bond Future	8.47	111.8195	110.8256	111.8195	0.00
13/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3655	4	4	4	0.00
13/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2760	2	3	2	0.00
13/04/2026	R033 On 06-May-27			Bond Future	8.51	108.8856	107.8730	108.8856	0.00
13/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1963	2	2	2	0.00
13/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4783	4	5	4	0.00
13/04/2026	R035 On 07-May-26			Bond Future	8.56	104.6569	103.6857	104.6569	42,114.00
13/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13025	14	13	14	0.00
13/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	11985	13	12	13	0.00
13/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9314	10	9	10	0.00
13/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6548	8	7	8	200.00
13/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12247	13	12	13	0.00
13/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9586	11	10	11	0.00
13/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6436	7	6	7	250.00
13/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6828	8	7	8	350.00
13/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11880	13	12	13	0.00
13/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9205	10	9	10	0.00
13/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	364	1	0	1	0.00
13/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	956	2	1	2	0.00
13/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	331	1	0	1	1,000.00
13/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	1890	3	2	3	1,000.00
13/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	3979	5	4	5	0.00
13/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	98	0	0	0	1,000.00
13/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	456	0	0	0	0.00
13/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1988	1	2	1	0.00
13/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	991	1	1	1	16,000.00
13/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1896	1	2	1	16,000.00
13/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	2	0	0	0	250.00
13/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	16	0	0	0	0.00
13/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
13/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	1	0	0	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	11	0	0	0	0.00
13/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
13/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	2	0	0	0	200.00
13/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	14	0	0	0	0.00
13/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
13/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R035 On 06-August-26			Bond Future	8.61	106.5576	105.5687	106.5576	57,813.00
13/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13550	15	14	15	0.00
13/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6944	8	7	8	0.00
13/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9416	10	9	10	0.00
13/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	543	1	1	1	0.00
13/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1379	2	1	2	0.00
13/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	599	1	1	1	5,000.00
13/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	362	1	0	1	5,000.00
13/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2519	3	3	3	350.00
13/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1254	2	1	2	1,000.00
13/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2813	3	3	3	1,000.00
13/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5372	6	5	6	0.00
13/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6895	8	7	8	0.00
13/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4556	5	5	5	0.00
13/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4600	5	5	5	250.00
13/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4205	5	4	5	200.00
13/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	8967	10	9	10	0.00
13/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6508	7	7	7	0.00
13/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	576	0	1	0	200.00
13/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1115	1	1	1	0.00
13/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	300	0	0	0	200.00
13/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1004	1	1	1	350.00
13/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1901	2	2	2	0.00
13/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	519	0	1	0	350.00
13/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	791	1	1	1	1,000.00
13/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1719	1	2	1	0.00
13/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3190	3	3	3	0.00
13/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4925	4	5	4	0.00
13/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3006	2	3	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4663	4	5	4	0.00
13/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6027	5	6	5	0.00
13/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	267	0	0	0	250.00
13/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	512	0	1	0	250.00
13/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	991	1	1	1	0.00
13/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	62	0	0	0	0.00
13/04/2026	R035 On 05-November-26			Bond Future	8.65	104.0252	103.0178	104.0252	210.00
13/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8466	9	8	9	0.00
13/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3267	4	3	4	200.00
13/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7418	8	7	8	0.00
13/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5241	6	5	6	0.00
13/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3893	5	4	5	0.00
13/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1078	1	1	1	600.00
13/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2194	3	2	3	0.00
13/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3276	3	3	3	600.00
13/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5202	5	5	5	0.00
13/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2044	2	2	2	600.00
13/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1518	1	2	1	200.00
13/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2402	2	2	2	0.00
13/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	941	1	1	1	200.00
13/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	756	1	1	1	0.00
13/04/2026	R035 On 04-February-27			Bond Future	8.70	106.0041	104.9775	106.0041	0.00
13/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4329	5	4	5	0.00
13/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	989	1	1	1	3,000.00
13/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1802	2	2	2	3,000.00
13/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3723	4	4	4	0.00
13/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2850	2	3	2	3,000.00
13/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4710	4	5	4	0.00
13/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6931	6	7	6	0.00
13/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2497	2	2	2	0.00
13/04/2026	R035 On 06-May-27			Bond Future	8.74	103.4991	102.4531	103.4991	0.00
13/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2130	3	2	3	0.00
13/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4937	4	5	4	0.00
13/04/2026	R038 On 07-May-26			Bond Future	8.99	115.9944	114.7957	115.9944	4,638.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16947	18	17	18	0.00
13/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R038 On 06-August-26			Bond Future	9.06	118.1011	116.8805	118.1011	0.00
13/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18579	20	19	20	0.00
13/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	55	0	0	0	0.00
13/04/2026	R038 On 05-November-26			Bond Future	9.11	114.8006	113.5572	114.8006	0.00
13/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12290	13	12	13	0.00
13/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	938	1	1	1	0.00
13/04/2026	R038 On 04-February-27			Bond Future	9.16	116.9846	115.7175	116.9846	0.00
13/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6476	7	6	7	0.00
13/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3284	3	3	3	0.00
13/04/2026	R038 On 06-May-27			Bond Future	9.22	113.7068	112.4159	113.7068	0.00
13/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3096	4	3	4	0.00
13/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6911	6	7	6	0.00
13/04/2026	R053 On 07-May-26			Bond Future	9.17	127.5121	125.6861	127.5121	31,090.00
13/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	24911	27	25	27	0.00
13/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R053 On 06-August-26			Bond Future	9.22	129.8279	127.9686	129.8279	61,200.00
13/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	28929	31	29	31	0.00
13/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	504	1	1	1	530.00
13/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1440	2	1	2	0.00
13/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3673	5	4	5	530.00
13/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	7127	8	7	8	0.00
13/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2745	2	3	2	530.00
13/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5089	4	5	4	530.00
13/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	9144	8	9	8	0.00
13/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	15037	13	15	13	0.00
13/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	71	0	0	0	0.00
13/04/2026	R053 On 05-November-26			Bond Future	9.26	126.3661	124.4722	126.3661	0.00
13/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	20837	23	21	23	0.00
13/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1141	1	1	1	0.00
13/04/2026	R053 On 04-February-27			Bond Future	9.30	128.7702	126.8401	128.7702	0.00
13/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	11638	13	12	13	0.00
13/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	4071	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
13/04/2026	R053 On 06-May-27			Bond Future	9.35	125.3364	123.3700	125.3364	0.00
13/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5049	6	5	6	0.00
13/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10118	9	10	9	0.00
13/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
13/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	40	0	0	0	0.00
13/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	40	0	0	0	0.00
13/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
13/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	60	0	0	0	0.00
13/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	60	0	0	0	0.00
13/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
13/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40	0	0	0	0.00
13/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40	0	0	0	0.00
13/04/2026	R202 On 07-May-26			Bond Future	298.84	298.1588	298.8370	298.1588	772.00
13/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21287	21	21	21	0.00
13/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R202 On 06-August-26			Bond Future	298.93	298.2445	298.9349	298.2445	253.00
13/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20075	19	20	19	0.00
13/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R202 On 05-November-26			Bond Future	304.53	303.8260	304.5286	303.8260	0.00
13/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24069	23	24	23	0.00
13/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R202 On 04-February-27			Bond Future	304.87	304.1549	304.8710	304.1549	0.00
13/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10141	9	10	9	0.00
13/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R202 On 06-May-27			Bond Future	310.69	309.9593	310.6896	309.9593	0.00
13/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3700	3	4	3	0.00
13/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R209 On 07-May-26			Bond Future	8.73	85.4471	84.5006	85.4471	18,525.00
13/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12331	13	12	13	0.00
13/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R209 On 06-August-26			Bond Future	8.78	86.9990	86.0352	86.9990	33,604.00
13/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13419	14	13	14	0.00
13/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	50	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
13/04/2026	R209 On 05-November-26			Bond Future	8.83	85.4556	84.4738	85.4556	0.00
13/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8612	9	9	9	0.00
13/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	726	1	1	1	0.00
13/04/2026	R209 On 04-February-27			Bond Future	8.87	87.0812	86.0807	87.0812	0.00
13/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4615	5	5	5	0.00
13/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1218	2	1	2	3,237.00
13/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3486	4	3	4	0.00
13/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2990	3	3	3	3,237.00
13/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6021	5	6	5	0.00
13/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2389	2	2	2	0.00
13/04/2026	R209 On 06-May-27			Bond Future	8.92	85.5719	84.5526	85.5719	0.00
13/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2096	3	2	3	0.00
13/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1790	2	2	2	4,620.00
13/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4797	5	5	5	0.00
13/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2651	2	3	2	4,620.00
13/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5502	5	6	5	0.00
13/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4899	4	5	4	0.00
13/04/2026	R210 On 07-May-26			Bond Future	261.93	261.9430	261.9337	261.9430	945.00
13/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6534	7	7	7	0.00
13/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R210 On 06-August-26			Bond Future	266.76	266.7657	266.7558	266.7657	148.00
13/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6916	7	7	7	0.00
13/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R210 On 05-November-26			Bond Future	268.22	268.2280	268.2176	268.2280	0.00
13/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14888	15	15	15	0.00
13/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R210 On 04-February-27			Bond Future	273.38	273.3910	273.3802	273.3910	0.00
13/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7350	7	7	7	0.00
13/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R210 On 06-May-27			Bond Future	274.98	274.9948	274.9844	274.9948	0.00
13/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3854	4	4	4	0.00
13/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R213 On 07-May-26			Bond Future	8.09	97.7633	97.1028	97.7633	88,526.00
13/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6259	7	6	7	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
13/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	1	0	0	0	0.00
13/04/2026	R213 On 06-August-26			Bond Future	8.14	99.5389	98.8662	99.5389	3,578.00
13/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5612	6	6	6	0.00
13/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	162	0	0	0	0.00
13/04/2026	R213 On 05-November-26			Bond Future	8.18	97.8277	97.1425	97.8277	0.00
13/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2865	3	3	3	0.00
13/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	912	1	1	1	0.00
13/04/2026	R213 On 04-February-27			Bond Future	8.22	99.6887	98.9903	99.6887	0.00
13/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1616	2	2	2	0.00
13/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1883	2	2	2	0.00
13/04/2026	R213 On 06-May-27			Bond Future	8.26	98.0163	97.3048	98.0163	0.00
13/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	857	1	1	1	0.00
13/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4000	5	4	5	0.00
13/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1665	2	2	2	2,830.00
13/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	966	1	1	1	2,830.00
13/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2078	2	2	2	0.00
13/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3084	3	3	3	0.00
13/04/2026	R214 On 07-May-26			Bond Future	9.19	80.7637	79.7361	80.7637	41,264.00
13/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13793	15	14	15	0.00
13/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R214 On 06-August-26			Bond Future	9.25	82.2305	81.1841	82.2305	261.00
13/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15624	17	16	17	0.00
13/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	66	0	0	0	0.00
13/04/2026	R214 On 05-November-26			Bond Future	9.29	80.4532	79.3873	80.4532	0.00
13/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10827	12	11	12	0.00
13/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	791	1	1	1	0.00
13/04/2026	R214 On 04-February-27			Bond Future	9.34	81.9836	80.8974	81.9836	0.00
13/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6105	7	6	7	0.00
13/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2599	2	3	2	0.00
13/04/2026	R214 On 06-May-27			Bond Future	9.39	80.2310	79.1243	80.2310	0.00
13/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2567	3	3	3	0.00
13/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5973	5	6	5	0.00
13/04/2026	R248 On 07-May-26			Bond Future	9.24	98.4701	97.1486	98.4701	138,775.00
13/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	18668	20	19	20	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
13/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	12	0	0	0	1,620.00
13/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	151	0	0	0	1,620.00
13/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1299	2	1	2	0.00
13/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1341	2	1	2	0.00
13/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1792	1	2	1	0.00
13/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1840	1	2	1	0.00
13/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	5201	4	5	4	0.00
13/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	9079	8	9	8	0.00
13/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R248 On 06-August-26			Bond Future	9.29	100.2585	98.9128	100.2585	181,755.00
13/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	22113	23	22	23	0.00
13/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2098	3	2	3	0.00
13/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	7394	8	7	8	0.00
13/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1421	1	1	1	1,762.00
13/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4738	4	5	4	1,762.00
13/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	49	0	0	0	0.00
13/04/2026	R248 On 05-November-26			Bond Future	9.34	97.6731	96.3023	97.6731	0.00
13/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	15916	17	16	17	0.00
13/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	838	1	1	1	0.00
13/04/2026	R248 On 04-February-27			Bond Future	9.38	99.5311	98.1343	99.5311	0.00
13/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8927	10	9	10	0.00
13/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2933	3	3	3	0.00
13/04/2026	R248 On 06-May-27			Bond Future	9.43	96.9674	95.5443	96.9674	0.00
13/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3885	5	4	5	0.00
13/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7241	6	7	6	0.00
13/04/2026	R2R9 On 07-May-26			Bond Future	9.10	108.1255	106.9388	108.1255	0.00
13/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96089	97	96	97	0.00
13/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R2R9 On 06-August-26			Bond Future	9.16	110.0893	108.8808	110.0893	0.00
13/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95761	97	96	97	0.00
13/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R2R9 On 05-November-26			Bond Future	9.21	107.1449	105.9140	107.1449	0.00
13/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94944	96	95	96	0.00
13/04/2026	R2R9 On 05-November-26	98.56	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
13/04/2026	R2R9 On 04-February-27			Bond Future	9.27	109.1833	107.9288	109.1833	0.00
13/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5508	6	6	6	0.00
13/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1031	1	1	1	0.00
13/04/2026	R2R9 On 06-May-27			Bond Future	9.33	106.2627	104.9846	106.2627	0.00
13/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1580	2	2	2	0.00
13/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5281	4	5	4	0.00
13/04/2026	R4R2 On 07-May-26			Bond Future	9.26	109.6021	108.2831	109.6021	10,149.00
13/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97194	99	97	99	0.00
13/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R4R2 On 06-August-26			Bond Future	9.32	111.5927	110.2495	111.5927	748.00
13/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96832	98	97	98	0.00
13/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R4R2 On 05-November-26			Bond Future	9.37	108.5501	107.1819	108.5501	0.00
13/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95959	97	96	97	0.00
13/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
13/04/2026	R4R2 On 04-February-27			Bond Future	9.43	110.6152	109.2209	110.6152	0.00
13/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6650	8	7	8	0.00
13/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	1037	1	1	1	0.00
13/04/2026	R4R2 On 06-May-27			Bond Future	9.48	107.5955	106.1750	107.5955	0.00
13/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1853	2	2	2	0.00
13/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5922	5	6	5	0.00
13/04/2026	RR87 On 07-May-26			Bond Future	7.20	102.8666	102.8033	102.8666	0.00
13/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	1	0	0	0	0.00
13/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	222	0	0	0	0.00
13/04/2026	RR87 On 06-August-26			Bond Future	7.10	100.9968	100.9294	100.9968	0.00
13/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4	0	0	0	0.00
13/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	205	0	0	0	0.00
13/04/2026	RR87 On 05-November-26			Bond Future	6.11	102.8637	102.7948	102.8637	0.00
13/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1	0	0	0	0.00
13/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	97	0	0	0	0.00
13/04/2026	RR88 On 07-May-26			Bond Future	7.46	105.6589	105.4376	105.6589	0.00
13/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
13/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	936	1	1	1	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
13/04/2026	RR88 On 06-August-26			Bond Future	7.49	104.7105	104.4997	104.7105	0.00
13/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	14	0	0	0	0.00
13/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	861	1	1	1	0.00
13/04/2026	RR88 On 05-November-26			Bond Future	7.47	106.0258	105.7986	106.0258	0.00
13/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	27	0	0	0	0.00
13/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	825	1	1	1	0.00
13/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00