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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/04/2026 TO: 14/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/04/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/04/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/04/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/04/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/04/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/04/2026	2029 On 07-May-26			Bond Future	146.95		146.9910	146.9453	146.9910	3,770.00
14/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5125		5	5	5	0.00
14/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
14/04/2026	2029 On 06-August-26			Bond Future	149.65		149.6971	149.6502	149.6971	4,852.00
14/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5550		6	6	6	0.00
14/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
14/04/2026	2029 On 05-November-26			Bond Future	150.97		151.0163	150.9686	151.0163	0.00
14/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3409		3	3	3	0.00
14/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
14/04/2026	2029 On 04-February-27			Bond Future	153.87		153.9230	153.8743	153.9230	0.00
14/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4154		4	4	4	0.00
14/04/2026	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
14/04/2026	2029 On 06-May-27			Bond Future	155.30	155.3439	155.2956	155.3439	0.00
14/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1976	2	2	2	0.00
14/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2030 On 07-May-26			Bond Future	7.78	102.6000	102.9280	102.6000	71,798.00
14/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	5001	5	5	5	0.00
14/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	18	0	0	0	1,000.00
14/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	355	0	0	0	1,000.00
14/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	739	1	1	1	0.00
14/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	278	0	0	0	1,000.00
14/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	563	1	1	1	0.00
14/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1843	2	2	2	0.00
14/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2030 On 06-August-26			Bond Future	7.82	100.4538	100.7875	100.4538	122,783.00
14/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4228	4	4	4	0.00
14/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	802	1	1	1	1,000.00
14/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1423	1	1	1	0.00
14/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	256	0	0	0	1,000.00
14/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1138	1	1	1	0.00
14/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	713	1	1	1	1,000.00
14/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2111	2	2	2	0.00
14/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	144	0	0	0	0.00
14/04/2026	2030 On 05-November-26			Bond Future	7.84	102.3106	102.6503	102.3106	0.00
14/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2262	2	2	2	0.00
14/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	727	1	1	1	0.00
14/04/2026	2030 On 04-February-27			Bond Future	7.85	100.2492	100.5953	100.2492	0.00
14/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1281	1	1	1	0.00
14/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1351	2	1	2	0.00
14/04/2026	2030 On 06-May-27			Bond Future	7.87	102.1395	102.4922	102.1395	0.00
14/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	670	1	1	1	0.00
14/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2145	2	2	2	0.00
14/04/2026	2031 On 07-May-26			Bond Future	115.17	115.3462	115.1716	115.3462	1,878.00
14/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1332	2	1	2	0.00
14/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2031 On 06-August-26			Bond Future	114.87	115.0523	114.8746	115.0523	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
14/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1098	1	1	1	0.00
14/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	34	0	0	0	0.00
14/04/2026	2031 On 05-November-26			Bond Future	117.02	117.2055	117.0242	117.2055	0.00
14/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5534	6	6	6	0.00
14/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2031 On 04-February-27			Bond Future	116.81	116.9896	116.8060	116.9896	0.00
14/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	847	1	1	1	0.00
14/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	221	0	0	0	0.00
14/04/2026	2031 On 06-May-27			Bond Future	119.03	119.2220	119.0350	119.2220	0.00
14/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2186	2	2	2	0.00
14/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	21	0	0	0	0.00
14/04/2026	2032 On 07-May-26			Bond Future	8.13	100.9715	101.4888	100.9715	128,478.00
14/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8785	8	9	8	0.00
14/04/2026	2032 On 07-May-26		Call	Bond Future	1751.46	1.3868	1.7515	1.3868	0.00
14/04/2026	2032 On 07-May-26		Put	Bond Future	262.70	0.4152	0.2627	0.4152	0.00
14/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2032 On 06-August-26			Bond Future	8.18	102.8052	103.3316	102.8052	51,602.00
14/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8321	8	8	8	0.00
14/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	107	0	0	0	0.00
14/04/2026	2032 On 05-November-26			Bond Future	8.21	100.5453	101.0813	100.5453	0.00
14/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4755	4	5	4	0.00
14/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	784	1	1	1	0.00
14/04/2026	2032 On 04-February-27			Bond Future	8.24	102.4580	103.0041	102.4580	0.00
14/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2821	3	3	3	0.00
14/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1849	2	2	2	0.00
14/04/2026	2032 On 06-May-27			Bond Future	8.28	100.2302	100.7867	100.2302	0.00
14/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1457	1	1	1	0.00
14/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3381	4	3	4	0.00
14/04/2026	2033 On 07-May-26			Bond Future	143.81	143.6812	143.8141	143.6812	8,342.00
14/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8654	9	9	9	0.00
14/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2033 On 06-August-26			Bond Future	146.46	146.3264	146.4615	146.3264	5,426.00
14/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12212	12	12	12	0.00
14/04/2026	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
14/04/2026	2033 On 05-November-26			Bond Future	147.62	147.4811	147.6187	147.4811	0.00
14/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10359	10	10	10	0.00
14/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2033 On 04-February-27			Bond Future	150.46	150.3197	150.4599	150.3197	0.00
14/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7750	8	8	8	0.00
14/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2033 On 06-May-27			Bond Future	151.71	151.5672	151.7113	151.5672	0.00
14/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	501	0	1	0	0.00
14/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2037 On 07-May-26			Bond Future	8.74	99.7991	100.7252	99.7991	176,288.00
14/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15643	15	16	15	0.00
14/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	21178	20	21	20	0.00
14/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13621	13	14	13	142.00
14/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2199	2	2	2	1,500.00
14/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	5010	4	5	4	1,500.00
14/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8477	8	8	8	0.00
14/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	5	0	0	0	1,500.00
14/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	61	0	0	0	0.00
14/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	429	1	0	1	0.00
14/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
14/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2037 On 06-August-26			Bond Future	8.79	97.3514	98.2942	97.3514	97,851.00
14/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	17139	16	17	16	0.00
14/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	15036	14	15	14	0.00
14/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	11874	11	12	11	0.00
14/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8212	7	8	7	2,541.00
14/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	195	0	0	0	2,541.00
14/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	471	1	0	1	0.00
14/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	75	0	0	0	2,541.00
14/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	31	0	0	0	0.00
14/04/2026	2037 On 05-November-26			Bond Future	8.83	99.1510	100.1109	99.1510	0.00
14/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11435	11	11	11	0.00
14/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12499	12	12	12	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
14/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9465	9	9	9	0.00
14/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5742	5	6	5	4,490.00
14/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	871	1	1	1	4,490.00
14/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1760	2	2	2	0.00
14/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	522	1	1	1	4,490.00
14/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	622	1	1	1	0.00
14/04/2026	2037 On 04-February-27			Bond Future	8.88	96.7790	97.7572	96.7790	0.00
14/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6248	6	6	6	0.00
14/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7571	7	8	7	0.00
14/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5359	5	5	5	0.00
14/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2270	2	2	2	4,490.00
14/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2618	3	3	3	4,490.00
14/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5120	6	5	6	0.00
14/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1804	2	2	2	4,490.00
14/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2281	3	2	3	0.00
14/04/2026	2037 On 06-May-27			Bond Future	8.93	98.6038	99.6005	98.6038	0.00
14/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2930	3	3	3	0.00
14/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5135	6	5	6	0.00
14/04/2026	2038 On 07-May-26			Bond Future	160.15	159.6691	160.1452	159.6691	3,858.00
14/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15615	15	16	15	0.00
14/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2038 On 06-August-26			Bond Future	160.90	160.4138	160.8986	160.4138	1,656.00
14/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16179	16	16	16	0.00
14/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2038 On 05-November-26			Bond Future	163.91	163.4156	163.9094	163.4156	0.00
14/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17599	17	18	17	0.00
14/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2038 On 04-February-27			Bond Future	164.82	164.3167	164.8210	164.3167	0.00
14/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10991	10	11	10	0.00
14/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2038 On 06-May-27			Bond Future	167.97	167.4527	167.9667	167.4527	0.00
14/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1867	1	2	1	0.00
14/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2040 On 07-May-26			Bond Future	9.03	101.0650	102.2760	101.0650	34,991.00

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14/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17850	17	18	17	0.00
14/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	22655	21	23	21	0.00
14/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19914	19	20	19	0.00
14/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20972	20	21	20	0.00
14/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18141	17	18	17	0.00
14/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14541	13	15	13	0.00
14/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11883	11	12	11	1,460.00
14/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	282	0	0	0	27,500.00
14/04/2026	2040 On 07-May-26		Call	Bond Future	2880.22	2.0857	2.8802	2.0857	0.00
14/04/2026	2040 On 07-May-26		Put	Bond Future	604.27	1.0207	0.6043	1.0207	0.00
14/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3274	4	3	4	0.00
14/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
14/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	2	0	0	0	0.00
14/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
14/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2040 On 06-August-26			Bond Future	9.09	98.3897	99.6224	98.3897	69,057.00
14/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20220	19	20	19	0.00
14/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	31	0	0	0	0.00
14/04/2026	2040 On 05-November-26			Bond Future	9.13	100.2085	101.4638	100.2085	0.00
14/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13812	13	14	13	0.00
14/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14983	14	15	14	0.00
14/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11616	11	12	11	0.00
14/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7421	7	7	7	2,300.00
14/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	926	1	1	1	2,300.00
14/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1798	2	2	2	0.00
14/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	567	1	1	1	2,300.00
14/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	674	1	1	1	0.00
14/04/2026	2040 On 04-February-27			Bond Future	9.18	97.6062	98.8853	97.6062	0.00
14/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7802	7	8	7	0.00
14/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6512	6	7	6	0.00
14/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2784	2	3	2	2,300.00
14/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	9023	8	9	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
14/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2028	2	2	2	2,300.00
14/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2952	3	3	3	2,300.00
14/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5802	7	6	7	0.00
14/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2433	3	2	3	0.00
14/04/2026	2040 On 06-May-27			Bond Future	9.23	99.4464	100.7498	99.4464	0.00
14/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3362	3	3	3	0.00
14/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	5978	7	6	7	0.00
14/04/2026	2043 On 07-May-26			Bond Future	125.35	124.6381	125.3515	124.6381	0.00
14/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	13651	13	14	13	0.00
14/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2043 On 06-August-26			Bond Future	124.81	124.0851	124.8115	124.0851	3,416.00
14/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13931	13	14	13	0.00
14/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2043 On 05-November-26			Bond Future	127.15	126.4075	127.1473	126.4075	0.00
14/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14307	14	14	14	0.00
14/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2043 On 04-February-27			Bond Future	126.68	125.9287	126.6841	125.9287	0.00
14/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9071	8	9	8	0.00
14/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	17	0	0	0	0.00
14/04/2026	2043 On 06-May-27			Bond Future	129.10	128.3316	129.1016	128.3316	0.00
14/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2758	2	3	2	0.00
14/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1136	1	1	1	0.00
14/04/2026	2044 On 07-May-26			Bond Future	9.13	97.7838	99.1025	97.7838	126,905.00
14/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19151	18	19	18	0.00
14/04/2026	2044 On 07-May-26		Call	Bond Future	1237.81	0.7924	1.2378	0.7924	0.00
14/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	7039	6	7	6	0.00
14/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	69	0	0	0	15,000.00
14/04/2026	2044 On 07-May-26		Put	Bond Future	2135.36	3.0086	2.1354	3.0086	0.00
14/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2044 On 06-August-26			Bond Future	9.19	95.1742	96.5167	95.1742	27,058.00
14/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22215	21	22	21	0.00
14/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3372	3	3	3	0.00
14/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2304	2	2	2	0.00
14/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	6066	5	6	5	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
14/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1517	2	2	2	14,500.00
14/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3886	5	4	5	7,000.00
14/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2843	4	3	4	7,000.00
14/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	28	0	0	0	0.00
14/04/2026	2044 On 05-November-26			Bond Future	9.23	96.9335	98.3006	96.9335	0.00
14/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15942	15	16	15	0.00
14/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	614	1	1	1	0.00
14/04/2026	2044 On 04-February-27			Bond Future	9.27	94.3942	95.7872	94.3942	0.00
14/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9340	8	9	8	0.00
14/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2322	3	2	3	0.00
14/04/2026	2044 On 06-May-27			Bond Future	9.32	96.1739	97.5933	96.1739	0.00
14/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4116	3	4	3	0.00
14/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6104	7	6	7	0.00
14/04/2026	2046 On 07-May-26			Bond Future	141.66	142.0821	141.6592	142.0821	18,411.00
14/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16709	17	17	17	0.00
14/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2046 On 06-August-26			Bond Future	144.27	144.6978	144.2668	144.6978	251.00
14/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21887	22	22	22	0.00
14/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2046 On 05-November-26			Bond Future	144.64	145.0771	144.6382	145.0771	0.00
14/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19158	20	19	20	0.00
14/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2046 On 04-February-27			Bond Future	147.42	147.8695	147.4221	147.8695	0.00
14/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16332	17	16	17	0.00
14/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2046 On 06-May-27			Bond Future	147.85	148.3079	147.8538	148.3079	0.00
14/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
14/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1136	1	1	1	0.00
14/04/2026	2050 On 07-May-26			Bond Future	146.79	147.0428	146.7912	147.0428	16,609.00
14/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22721	23	23	23	0.00
14/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2050 On 06-August-26			Bond Future	147.05	147.3054	147.0493	147.3054	758.00
14/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	23779	24	24	24	0.00
14/04/2026	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
14/04/2026	2050 On 05-November-26			Bond Future	149.80	150.0620	149.8006	150.0620	0.00
14/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	25961	26	26	26	0.00
14/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2050 On 04-February-27			Bond Future	150.19	150.4524	150.1871	150.4524	0.00
14/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	17797	18	18	18	0.00
14/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
14/04/2026	2050 On 06-May-27			Bond Future	153.05	153.3238	153.0535	153.3238	0.00
14/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2594	3	3	3	0.00
14/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
14/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	AL37 On 07-May-26			Index Future	1273.21	1267.6320	1273.2060	1267.6320	0.00
14/04/2026	AL37 On 06-August-26			Index Future	1296.07	1290.4000	1296.0720	1290.4000	0.00
14/04/2026	AL37 On 05-November-26			Index Future	1320.26	1314.4890	1320.2640	1314.4890	0.00
14/04/2026	AL37 On 04-February-27			Index Future	1345.37	1339.4860	1345.3700	1339.4860	0.00
14/04/2026	AL37 On 06-May-27			Index Future	1370.76	1364.7640	1370.7600	1364.7640	0.00
14/04/2026	AL7T On 07-May-26			Index Future	1652.69	1639.0090	1652.6920	1639.0090	0.00
14/04/2026	AL7T On 06-August-26			Index Future	1682.37	1668.4470	1682.3730	1668.4470	0.00
14/04/2026	AL7T On 05-November-26			Index Future	1713.78	1699.5940	1713.7770	1699.5940	0.00
14/04/2026	AL7T On 04-February-27			Index Future	1746.37	1731.9140	1746.3650	1731.9140	0.00
14/04/2026	AL7T On 06-May-27			Index Future	1779.32	1764.5980	1779.3230	1764.5980	0.00
14/04/2026	ALBI On 07-May-26			Index Future	1396.76	1384.2780	1396.7550	1384.2780	65.00
14/04/2026	ALBI On 06-August-26			Index Future	1421.84	1409.1420	1421.8400	1409.1420	12.00
14/04/2026	ALBI On 05-November-26			Index Future	1448.38	1435.4470	1448.3800	1435.4470	0.00
14/04/2026	ALBI On 04-February-27			Index Future	1475.92	1462.7440	1475.9220	1462.7440	0.00
14/04/2026	ALBI On 06-May-27			Index Future	1503.78	1490.3490	1503.7770	1490.3490	0.00
14/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	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
14/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	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
14/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	CS26 On 02-April-26			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	ES33 On 07-May-26			Bond Future	8.91	93.0448	93.6860	93.0448	0.00
14/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12805	12	13	12	0.00
14/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
14/04/2026	ES33 On 06-August-26			Bond Future	8.98	94.7578	95.4106	94.7578	0.00
14/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13542	13	14	13	0.00
14/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
14/04/2026	ES33 On 05-November-26			Bond Future	9.04	92.7376	93.4025	92.7376	0.00
14/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8074	7	8	7	0.00
14/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
14/04/2026	ES33 On 04-February-27			Bond Future	9.11	94.5229	95.2005	94.5229	0.00
14/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2704	2	3	2	0.00
14/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
14/04/2026	ES33 On 06-May-27			Bond Future	9.17	92.5312	93.2218	92.5312	0.00
14/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
14/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1703	2	2	2	0.00
14/04/2026	ES42 On 07-May-26			Bond Future	9.45	91.5371	92.6577	91.5371	0.00
14/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18016	17	18	17	0.00
14/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
14/04/2026	ES42 On 06-August-26			Bond Future	9.51	93.2223	94.3634	93.2223	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
14/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19889	19	20	19	0.00
14/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
14/04/2026	ES42 On 05-November-26			Bond Future	9.56	90.7026	91.8648	90.7026	0.00
14/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13900	13	14	13	0.00
14/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
14/04/2026	ES42 On 04-February-27			Bond Future	9.62	92.4489	93.6334	92.4489	0.00
14/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4773	4	5	4	0.00
14/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
14/04/2026	ES42 On 06-May-27			Bond Future	9.68	89.9485	91.1557	89.9485	0.00
14/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
14/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2587	4	3	4	0.00
14/04/2026	GOVI On 07-May-26			GOVI	1370.49	1357.8440	1370.4890	1357.8440	611.00
14/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1934890	181	193	181	0.00
14/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
14/04/2026	GOVI On 06-August-26			GOVI	1395.10	1382.2320	1395.1020	1382.2320	0.00
14/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2061020	193	206	193	0.00
14/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
14/04/2026	GOVI On 05-November-26			GOVI	1421.14	1408.0360	1421.1430	1408.0360	0.00
14/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1441430	131	144	131	0.00
14/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
14/04/2026	GOVI On 04-February-27			GOVI	1448.17	1434.8110	1448.1670	1434.8110	0.00
14/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	791670	66	79	66	0.00
14/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
14/04/2026	GOVI On 06-May-27			GOVI	1475.50	1461.8890	1475.4980	1461.8890	0.00
14/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	484980	35	48	35	0.00
14/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
14/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/04/2026	I258 On 07-May-26			Bond Future	133.20	131.4258	133.2013	131.4258	0.00
14/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19471	18	19	18	0.00
14/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
14/04/2026	I258 On 06-August-26			Bond Future	132.81	130.9978	132.8058	130.9978	0.00
14/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	19856	18	20	18	0.00
14/04/2026	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
14/04/2026	I258 On 05-November-26			Bond Future	135.29	133.4495	135.2911	133.4495	0.00
14/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20341	18	20	18	0.00
14/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
14/04/2026	I258 On 04-February-27			Bond Future	134.98	133.1062	134.9847	133.1062	0.00
14/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16090	14	16	14	0.00
14/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	5	0	0	0	0.00
14/04/2026	I258 On 06-May-27			Bond Future	137.56	135.6461	137.5607	135.6461	0.00
14/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4342	3	4	3	0.00
14/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1561	2	2	2	0.00
14/04/2026	IGOV On 07-May-26			Index Future	443.55	443.5340	443.5500	443.5340	263.00
14/04/2026	IGOV On 06-August-26			Index Future	451.63	451.6100	451.6250	451.6100	0.00
14/04/2026	IGOV On 05-November-26			Index Future	460.16	460.1480	460.1630	460.1480	0.00
14/04/2026	IGOV On 04-February-27			Index Future	469.02	469.0040	469.0190	469.0040	0.00
14/04/2026	IGOV On 06-May-27			Index Future	477.97	477.9580	477.9740	477.9580	0.00
14/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
14/04/2026	R033 On 07-May-26			Bond Future	8.21	109.7410	110.3809	109.7410	9,663.00
14/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11093	10	11	10	0.00
14/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R033 On 06-August-26			Bond Future	8.26	111.7339	112.3854	111.7339	223.00
14/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10173	10	10	10	0.00
14/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	242	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
14/04/2026	R033 On 05-November-26			Bond Future	8.30	108.7567	109.4200	108.7567	0.00
14/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6307	6	6	6	0.00
14/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1164	1	1	1	0.00
14/04/2026	R033 On 04-February-27			Bond Future	8.33	110.8256	111.5015	110.8256	0.00
14/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	4038	4	4	4	0.00
14/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2468	3	2	3	0.00
14/04/2026	R033 On 06-May-27			Bond Future	8.37	107.8730	108.5618	107.8730	0.00
14/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2229	2	2	2	0.00
14/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4361	5	4	5	0.00
14/04/2026	R035 On 07-May-26			Bond Future	8.43	103.6857	104.4426	103.6857	36,954.00
14/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13782	13	14	13	0.00
14/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12742	12	13	12	0.00
14/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	10070	9	10	9	0.00
14/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7297	7	7	7	200.00
14/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	13003	12	13	12	0.00
14/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10342	10	10	10	0.00
14/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	7184	6	7	6	250.00
14/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7578	7	8	7	350.00
14/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12637	12	13	12	0.00
14/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9961	9	10	9	0.00
14/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	585	0	1	0	0.00
14/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1361	1	1	1	0.00
14/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	538	0	1	0	1,000.00
14/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2454	2	2	2	1,000.00
14/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4685	4	5	4	0.00
14/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	47	0	0	0	1,000.00
14/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	263	0	0	0	0.00
14/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1438	2	1	2	0.00
14/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	638	1	1	1	16,000.00
14/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1360	2	1	2	16,000.00
14/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	1	0	0	0	250.00
14/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	6	0	0	0	0.00
14/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
14/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	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
14/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	5	0	0	0	0.00
14/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
14/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	1	0	0	0	200.00
14/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	6	0	0	0	0.00
14/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
14/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R035 On 06-August-26			Bond Future	8.48	105.5687	106.3392	105.5687	62,973.00
14/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14304	14	14	14	0.00
14/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7604	7	8	7	0.00
14/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	10126	9	10	9	0.00
14/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	708	1	1	1	0.00
14/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1690	1	2	1	0.00
14/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	777	1	1	1	5,000.00
14/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	480	0	0	0	5,000.00
14/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2958	3	3	3	350.00
14/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1548	1	2	1	1,000.00
14/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3278	3	3	3	1,000.00
14/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5982	5	6	5	0.00
14/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7554	7	8	7	0.00
14/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	5129	5	5	5	0.00
14/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	5176	5	5	5	250.00
14/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4761	4	5	4	200.00
14/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9670	9	10	9	0.00
14/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	7156	7	7	7	0.00
14/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	454	1	0	1	200.00
14/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	900	1	1	1	0.00
14/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	233	0	0	0	200.00
14/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	807	1	1	1	350.00
14/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1570	2	2	2	0.00
14/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	408	1	0	1	350.00
14/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	631	1	1	1	1,000.00
14/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1413	2	1	2	0.00
14/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2713	3	3	3	0.00
14/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4320	5	4	5	0.00
14/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2547	3	3	3	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
14/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4071	5	4	5	0.00
14/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5375	6	5	6	0.00
14/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	207	0	0	0	250.00
14/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	402	1	0	1	250.00
14/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	796	1	1	1	0.00
14/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	45	0	0	0	0.00
14/04/2026	R035 On 05-November-26			Bond Future	8.52	103.0178	103.8023	103.0178	210.00
14/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	9127	8	9	8	0.00
14/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3718	3	4	3	200.00
14/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	8052	7	8	7	0.00
14/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5798	5	6	5	0.00
14/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4384	4	4	4	0.00
14/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1307	1	1	1	600.00
14/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2558	2	3	2	0.00
14/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2855	3	3	3	600.00
14/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4645	5	5	5	0.00
14/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1751	2	2	2	600.00
14/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1291	2	1	2	200.00
14/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2069	2	2	2	0.00
14/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	791	1	1	1	200.00
14/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	633	1	1	1	0.00
14/04/2026	R035 On 04-February-27			Bond Future	8.56	104.9775	105.7768	104.9775	0.00
14/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4820	4	5	4	0.00
14/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1185	1	1	1	3,000.00
14/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2104	2	2	2	3,000.00
14/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4179	4	4	4	0.00
14/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2507	3	3	3	3,000.00
14/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4213	5	4	5	0.00
14/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6327	7	6	7	0.00
14/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2188	2	2	2	0.00
14/04/2026	R035 On 06-May-27			Bond Future	8.60	102.4531	103.2676	102.4531	0.00
14/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2454	2	2	2	0.00
14/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4447	5	4	5	0.00
14/04/2026	R038 On 07-May-26			Bond Future	8.86	114.7957	115.8837	114.7957	4,233.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	18034	17	18	17	0.00
14/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R038 On 06-August-26			Bond Future	8.91	116.8805	117.9880	116.8805	945.00
14/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19670	19	20	19	0.00
14/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	39	0	0	0	0.00
14/04/2026	R038 On 05-November-26			Bond Future	8.96	113.5572	114.6850	113.5572	0.00
14/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13259	12	13	12	0.00
14/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	780	1	1	1	0.00
14/04/2026	R038 On 04-February-27			Bond Future	9.01	115.7175	116.8666	115.7175	0.00
14/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7209	6	7	6	0.00
14/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2867	3	3	3	0.00
14/04/2026	R038 On 06-May-27			Bond Future	9.06	112.4159	113.5868	112.4159	0.00
14/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3575	3	4	3	0.00
14/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6218	7	6	7	0.00
14/04/2026	R053 On 07-May-26			Bond Future	9.01	125.6861	127.5866	125.6861	31,090.00
14/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	26811	25	27	25	0.00
14/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R053 On 06-August-26			Bond Future	9.06	127.9686	129.9035	127.9686	61,200.00
14/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	30840	29	31	29	0.00
14/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	728	1	1	1	530.00
14/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1959	1	2	1	0.00
14/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4622	4	5	4	530.00
14/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	8452	7	8	7	0.00
14/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2135	3	2	3	530.00
14/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4103	5	4	5	530.00
14/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7728	9	8	9	0.00
14/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	13326	15	13	15	0.00
14/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	48	0	0	0	0.00
14/04/2026	R053 On 05-November-26			Bond Future	9.10	124.4722	126.4425	124.4722	0.00
14/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	22592	21	23	21	0.00
14/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	925	1	1	1	0.00
14/04/2026	R053 On 04-February-27			Bond Future	9.13	126.8401	128.8477	126.8401	0.00
14/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13046	12	13	12	0.00
14/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3472	4	3	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
14/04/2026	R053 On 06-May-27			Bond Future	9.17	123.3700	125.4157	123.3700	0.00
14/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5943	5	6	5	0.00
14/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	8966	10	9	10	0.00
14/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
14/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	40	0	0	0	0.00
14/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	40	0	0	0	0.00
14/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
14/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	60	0	0	0	0.00
14/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	60	0	0	0	0.00
14/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
14/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40	0	0	0	0.00
14/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40	0	0	0	0.00
14/04/2026	R202 On 07-May-26			Bond Future	298.83	298.8370	298.8320	298.8370	772.00
14/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21282	21	21	21	0.00
14/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R202 On 06-August-26			Bond Future	298.93	298.9349	298.9295	298.9349	565.00
14/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20069	20	20	20	0.00
14/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R202 On 05-November-26			Bond Future	304.52	304.5286	304.5225	304.5286	0.00
14/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24063	24	24	24	0.00
14/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R202 On 04-February-27			Bond Future	304.87	304.8710	304.8664	304.8710	0.00
14/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10136	10	10	10	0.00
14/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R202 On 06-May-27			Bond Future	310.69	310.6896	310.6851	310.6896	0.00
14/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3695	4	4	4	0.00
14/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R209 On 07-May-26			Bond Future	8.60	84.5006	85.2448	84.5006	18,525.00
14/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	13075	12	13	12	0.00
14/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R209 On 06-August-26			Bond Future	8.65	86.0352	86.7927	86.0352	33,604.00
14/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	14163	13	14	13	0.00
14/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	36	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
14/04/2026	R209 On 05-November-26			Bond Future	8.69	84.4738	85.2451	84.4738	0.00
14/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9268	9	9	9	0.00
14/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	610	1	1	1	0.00
14/04/2026	R209 On 04-February-27			Bond Future	8.73	86.0807	86.8666	86.0807	0.00
14/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5112	5	5	5	0.00
14/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1446	1	1	1	3,237.00
14/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3922	3	4	3	0.00
14/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2641	3	3	3	3,237.00
14/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5464	6	5	6	0.00
14/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2100	2	2	2	0.00
14/04/2026	R209 On 06-May-27			Bond Future	8.77	84.5526	85.3534	84.5526	0.00
14/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2417	2	2	2	0.00
14/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2078	2	2	2	4,620.00
14/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5297	5	5	5	0.00
14/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2351	3	2	3	4,620.00
14/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4988	6	5	6	0.00
14/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4419	5	4	5	0.00
14/04/2026	R210 On 07-May-26			Bond Future	261.88	261.9337	261.8752	261.9337	945.00
14/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6475	7	6	7	0.00
14/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R210 On 06-August-26			Bond Future	266.70	266.7558	266.6958	266.7558	148.00
14/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6856	7	7	7	0.00
14/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R210 On 05-November-26			Bond Future	268.16	268.2176	268.1565	268.2176	0.00
14/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14826	15	15	15	0.00
14/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R210 On 04-February-27			Bond Future	273.32	273.3802	273.3178	273.3802	0.00
14/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7288	7	7	7	0.00
14/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R210 On 06-May-27			Bond Future	274.92	274.9844	274.9239	274.9844	0.00
14/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3794	4	4	4	0.00
14/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R213 On 07-May-26			Bond Future	7.97	97.1028	97.5524	97.1028	88,526.00
14/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6708	6	7	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
14/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R213 On 06-August-26			Bond Future	8.02	98.8662	99.3238	98.8662	3,578.00
14/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6032	6	6	6	0.00
14/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	125	0	0	0	0.00
14/04/2026	R213 On 05-November-26			Bond Future	8.05	97.1425	97.6083	97.1425	0.00
14/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3189	3	3	3	0.00
14/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	770	1	1	1	0.00
14/04/2026	R213 On 04-February-27			Bond Future	8.08	98.9903	99.4649	98.9903	0.00
14/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1854	2	2	2	0.00
14/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1646	2	2	2	0.00
14/04/2026	R213 On 06-May-27			Bond Future	8.11	97.3048	97.7885	97.3048	0.00
14/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1016	1	1	1	0.00
14/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4354	4	4	4	0.00
14/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1902	2	2	2	2,830.00
14/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	836	1	1	1	2,830.00
14/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1831	2	2	2	0.00
14/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2760	3	3	3	0.00
14/04/2026	R214 On 07-May-26			Bond Future	9.04	79.7361	80.7369	79.7361	41,149.00
14/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	14793	14	15	14	0.00
14/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R214 On 06-August-26			Bond Future	9.09	81.1841	82.2030	81.1841	261.00
14/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16624	16	17	16	0.00
14/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	47	0	0	0	0.00
14/04/2026	R214 On 05-November-26			Bond Future	9.14	79.3873	80.4248	79.3873	0.00
14/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11726	11	12	11	0.00
14/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	653	1	1	1	0.00
14/04/2026	R214 On 04-February-27			Bond Future	9.18	80.8974	81.9546	80.8974	0.00
14/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6812	6	7	6	0.00
14/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2249	3	2	3	0.00
14/04/2026	R214 On 06-May-27			Bond Future	9.23	79.1243	80.2016	79.1243	0.00
14/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3007	3	3	3	0.00
14/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5336	6	5	6	0.00
14/04/2026	R248 On 07-May-26			Bond Future	9.08	97.1486	98.5725	97.1486	135,332.00
14/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	20092	19	20	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
14/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	31	0	0	0	1,620.00
14/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	315	0	0	0	1,620.00
14/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	2015	1	2	1	0.00
14/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	2070	1	2	1	0.00
14/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1097	2	1	2	0.00
14/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1132	2	1	2	0.00
14/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	3941	5	4	5	0.00
14/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7674	9	8	9	0.00
14/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R248 On 06-August-26			Bond Future	9.13	98.9128	100.3625	98.9128	204,919.00
14/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	23547	22	24	22	0.00
14/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2697	2	3	2	0.00
14/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8515	7	9	7	0.00
14/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1091	1	1	1	1,762.00
14/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	3888	5	4	5	1,762.00
14/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	33	0	0	0	0.00
14/04/2026	R248 On 05-November-26			Bond Future	9.17	96.3023	97.7786	96.3023	0.00
14/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17234	16	17	16	0.00
14/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	680	1	1	1	0.00
14/04/2026	R248 On 04-February-27			Bond Future	9.21	98.1343	99.6385	98.1343	0.00
14/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9994	9	10	9	0.00
14/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2495	3	2	3	0.00
14/04/2026	R248 On 06-May-27			Bond Future	9.25	95.5443	97.0770	95.5443	0.00
14/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4571	4	5	4	0.00
14/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6394	7	6	7	0.00
14/04/2026	R2R9 On 07-May-26			Bond Future	8.96	106.9388	108.0158	106.9388	0.00
14/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97166	96	97	96	0.00
14/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R2R9 On 06-August-26			Bond Future	9.02	108.8808	109.9773	108.8808	0.00
14/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96858	96	97	96	0.00
14/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R2R9 On 05-November-26			Bond Future	9.07	105.9140	107.0305	105.9140	0.00
14/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96060	95	96	95	0.00
14/04/2026	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
14/04/2026	R2R9 On 04-February-27			Bond Future	9.12	107.9288	109.0665	107.9288	0.00
14/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6393	6	6	6	0.00
14/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	779	1	1	1	0.00
14/04/2026	R2R9 On 06-May-27			Bond Future	9.17	104.9846	106.1438	104.9846	0.00
14/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1990	2	2	2	0.00
14/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4532	5	5	5	0.00
14/04/2026	R4R2 On 07-May-26			Bond Future	9.13	108.2831	109.4355	108.2831	10,149.00
14/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98346	97	98	97	0.00
14/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R4R2 On 06-August-26			Bond Future	9.18	110.2495	111.4227	110.2495	748.00
14/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98005	97	98	97	0.00
14/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R4R2 On 05-November-26			Bond Future	9.23	107.1819	108.3766	107.1819	0.00
14/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97154	96	97	96	0.00
14/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
14/04/2026	R4R2 On 04-February-27			Bond Future	9.28	109.2209	110.4382	109.2209	0.00
14/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7621	7	8	7	0.00
14/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	791	1	1	1	0.00
14/04/2026	R4R2 On 06-May-27			Bond Future	9.33	106.1750	107.4154	106.1750	0.00
14/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2299	2	2	2	0.00
14/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5128	6	5	6	0.00
14/04/2026	RR87 On 07-May-26			Bond Future	7.15	102.8033	102.8351	102.8033	0.00
14/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	2	0	0	0	0.00
14/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	191	0	0	0	0.00
14/04/2026	RR87 On 06-August-26			Bond Future	7.00	100.9294	100.9630	100.9294	0.00
14/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7	0	0	0	0.00
14/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	174	0	0	0	0.00
14/04/2026	RR87 On 05-November-26			Bond Future	5.81	102.7948	102.8289	102.7948	0.00
14/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	3	0	0	0	0.00
14/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	65	0	0	0	0.00
14/04/2026	RR88 On 07-May-26			Bond Future	7.46	105.4376	105.4386	105.4376	0.00
14/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
14/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	935	1	1	1	0.00

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14/04/2026	RR88 On 06-August-26			Bond Future	7.49	104.4997	104.5005	104.4997	0.00
14/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	13	0	0	0	0.00
14/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	860	1	1	1	0.00
14/04/2026	RR88 On 05-November-26			Bond Future	7.47	105.7986	105.7993	105.7986	0.00
14/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	26	0	0	0	0.00
14/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	824	1	1	1	0.00
14/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00