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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/04/2026 TO: 15/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/04/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/04/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/04/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/04/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/04/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/04/2026	2029 On 07-May-26			Bond Future	146.97		146.9453	146.9742	146.9453	3,770.00
15/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5154		5	5	5	0.00
15/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
15/04/2026	2029 On 06-August-26			Bond Future	149.68		149.6502	149.6792	149.6502	4,963.00
15/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5579		6	6	6	0.00
15/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
15/04/2026	2029 On 05-November-26			Bond Future	151.00		150.9686	150.9972	150.9686	0.00
15/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3437		3	3	3	0.00
15/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
15/04/2026	2029 On 04-February-27			Bond Future	153.90		153.8743	153.9031	153.8743	0.00
15/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4183		4	4	4	0.00
15/04/2026	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
15/04/2026	2029 On 06-May-27			Bond Future	155.33	155.2956	155.3255	155.2956	0.00
15/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2005	2	2	2	0.00
15/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2030 On 07-May-26			Bond Future	7.76	102.9280	102.9827	102.9280	71,794.00
15/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	5055	5	5	5	0.00
15/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	18	0	0	0	1,000.00
15/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	369	0	0	0	1,000.00
15/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	766	1	1	1	0.00
15/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	250	0	0	0	1,000.00
15/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	522	1	1	1	0.00
15/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1789	2	2	2	0.00
15/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2030 On 06-August-26			Bond Future	7.80	100.7875	100.8428	100.7875	122,783.00
15/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4276	4	4	4	0.00
15/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	823	1	1	1	1,000.00
15/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1453	1	1	1	0.00
15/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	264	0	0	0	1,000.00
15/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1104	1	1	1	0.00
15/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	688	1	1	1	1,000.00
15/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2064	2	2	2	0.00
15/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	136	0	0	0	0.00
15/04/2026	2030 On 05-November-26			Bond Future	7.82	102.6503	102.7060	102.6503	0.00
15/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2297	2	2	2	0.00
15/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	707	1	1	1	0.00
15/04/2026	2030 On 04-February-27			Bond Future	7.83	100.5953	100.6518	100.5953	0.00
15/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1307	1	1	1	0.00
15/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1321	1	1	1	0.00
15/04/2026	2030 On 06-May-27			Bond Future	7.85	102.4922	102.5500	102.4922	0.00
15/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	688	1	1	1	0.00
15/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2105	2	2	2	0.00
15/04/2026	2031 On 07-May-26			Bond Future	115.36	115.1716	115.3608	115.1716	1,878.00
15/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1521	1	2	1	0.00
15/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2031 On 06-August-26			Bond Future	115.07	114.8746	115.0668	114.8746	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
15/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1276	1	1	1	0.00
15/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	19	0	0	0	0.00
15/04/2026	2031 On 05-November-26			Bond Future	117.22	117.0242	117.2194	117.0242	0.00
15/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5729	6	6	6	0.00
15/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2031 On 04-February-27			Bond Future	117.00	116.8060	117.0048	116.8060	0.00
15/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	992	1	1	1	0.00
15/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	167	0	0	0	0.00
15/04/2026	2031 On 06-May-27			Bond Future	119.24	119.0350	119.2379	119.0350	0.00
15/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2382	2	2	2	0.00
15/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	14	0	0	0	0.00
15/04/2026	2032 On 07-May-26			Bond Future	8.11	101.4888	101.5904	101.4888	126,991.00
15/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8887	9	9	9	0.00
15/04/2026	2032 On 07-May-26		Call	Bond Future	1818.39	1.7515	1.8184	1.7515	0.00
15/04/2026	2032 On 07-May-26		Put	Bond Future	228.01	0.2627	0.2280	0.2627	0.00
15/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2032 On 06-August-26			Bond Future	8.15	103.3316	103.4347	103.3316	53,089.00
15/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8417	8	8	8	0.00
15/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	100	0	0	0	0.00
15/04/2026	2032 On 05-November-26			Bond Future	8.19	101.0813	101.1856	101.0813	0.00
15/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4831	5	5	5	0.00
15/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	756	1	1	1	0.00
15/04/2026	2032 On 04-February-27			Bond Future	8.22	103.0041	103.1102	103.0041	0.00
15/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2878	3	3	3	0.00
15/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1801	2	2	2	0.00
15/04/2026	2032 On 06-May-27			Bond Future	8.25	100.7867	100.8951	100.7867	0.00
15/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1496	1	1	1	0.00
15/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3311	3	3	3	0.00
15/04/2026	2033 On 07-May-26			Bond Future	143.67	143.8141	143.6701	143.8141	8,342.00
15/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8510	9	9	9	0.00
15/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2033 On 06-August-26			Bond Future	146.31	146.4615	146.3142	146.4615	5,426.00
15/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12064	12	12	12	0.00
15/04/2026	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
15/04/2026	2033 On 05-November-26			Bond Future	147.47	147.6187	147.4677	147.6187	0.00
15/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10208	10	10	10	0.00
15/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2033 On 04-February-27			Bond Future	150.31	150.4599	150.3058	150.4599	0.00
15/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7596	8	8	8	0.00
15/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2033 On 06-May-27			Bond Future	151.55	151.7113	151.5547	151.7113	0.00
15/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	345	1	0	1	0.00
15/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2037 On 07-May-26			Bond Future	8.70	100.7252	100.9792	100.7252	176,288.00
15/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15897	16	16	16	0.00
15/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	21432	21	21	21	0.00
15/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13875	14	14	14	142.00
15/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2374	2	2	2	1,500.00
15/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	5247	5	5	5	1,500.00
15/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8729	8	9	8	0.00
15/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	3	0	0	0	1,500.00
15/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	44	0	0	0	0.00
15/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	350	0	0	0	0.00
15/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
15/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2037 On 06-August-26			Bond Future	8.75	98.2942	98.5523	98.2942	102,343.00
15/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	17393	17	17	17	0.00
15/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	15287	15	15	15	0.00
15/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	12114	12	12	12	0.00
15/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8432	8	8	8	2,541.00
15/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	177	0	0	0	2,541.00
15/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	433	0	0	0	0.00
15/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	67	0	0	0	2,541.00
15/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	28	0	0	0	0.00
15/04/2026	2037 On 05-November-26			Bond Future	8.79	100.1109	100.3733	100.1109	0.00
15/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11662	11	12	11	0.00
15/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12732	12	13	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
15/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9679	9	10	9	0.00
15/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5919	6	6	6	4,490.00
15/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	823	1	1	1	4,490.00
15/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1674	2	2	2	0.00
15/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	492	1	0	1	4,490.00
15/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	586	1	1	1	0.00
15/04/2026	2037 On 04-February-27			Bond Future	8.83	97.7572	98.0243	97.7572	0.00
15/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6424	6	6	6	0.00
15/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7762	8	8	8	0.00
15/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5523	5	6	5	0.00
15/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2370	2	2	2	4,490.00
15/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2515	3	3	3	4,490.00
15/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	4953	5	5	5	0.00
15/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1728	2	2	2	4,490.00
15/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2190	2	2	2	0.00
15/04/2026	2037 On 06-May-27			Bond Future	8.88	99.6005	99.8729	99.6005	0.00
15/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	3044	3	3	3	0.00
15/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	4976	5	5	5	0.00
15/04/2026	2038 On 07-May-26			Bond Future	160.22	160.1452	160.2176	160.1452	3,858.00
15/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15688	16	16	16	0.00
15/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2038 On 06-August-26			Bond Future	160.97	160.8986	160.9717	160.8986	1,656.00
15/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16252	16	16	16	0.00
15/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2038 On 05-November-26			Bond Future	163.98	163.9094	163.9829	163.9094	0.00
15/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17673	18	18	18	0.00
15/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2038 On 04-February-27			Bond Future	164.90	164.8210	164.8956	164.8210	0.00
15/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11066	11	11	11	0.00
15/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2038 On 06-May-27			Bond Future	168.04	167.9667	168.0433	167.9667	0.00
15/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1943	2	2	2	0.00
15/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2040 On 07-May-26			Bond Future	8.98	102.2760	102.6455	102.2760	34,991.00

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15/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	18219	18	18	18	0.00
15/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	23024	23	23	23	0.00
15/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	20283	20	20	20	0.00
15/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	21342	21	21	21	0.00
15/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18511	18	19	18	0.00
15/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14911	15	15	15	0.00
15/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	12251	12	12	12	1,460.00
15/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	333	0	0	0	27,500.00
15/04/2026	2040 On 07-May-26		Call	Bond Future	3133.66	2.8802	3.1337	2.8802	0.00
15/04/2026	2040 On 07-May-26		Put	Bond Future	488.20	0.6043	0.4882	0.6043	0.00
15/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	2955	3	3	3	0.00
15/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
15/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	1	0	0	0	0.00
15/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
15/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2040 On 06-August-26			Bond Future	9.04	99.6224	99.9982	99.6224	69,057.00
15/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20591	20	21	20	0.00
15/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	27	0	0	0	0.00
15/04/2026	2040 On 05-November-26			Bond Future	9.08	101.4638	101.8460	101.4638	0.00
15/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	14148	14	14	14	0.00
15/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	15325	15	15	15	0.00
15/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11936	12	12	12	0.00
15/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7694	7	8	7	2,300.00
15/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	864	1	1	1	2,300.00
15/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1689	2	2	2	0.00
15/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	527	1	1	1	2,300.00
15/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	628	1	1	1	0.00
15/04/2026	2040 On 04-February-27			Bond Future	9.13	98.8853	99.2745	98.8853	0.00
15/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	8070	8	8	8	0.00
15/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6759	7	7	7	0.00
15/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2938	3	3	3	2,300.00
15/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	9307	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	1923	2	2	2	2,300.00
15/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2809	3	3	3	2,300.00
15/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5567	6	6	6	0.00
15/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2311	2	2	2	0.00
15/04/2026	2040 On 06-May-27			Bond Future	9.18	100.7498	101.1466	100.7498	0.00
15/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3530	3	4	3	0.00
15/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	5750	6	6	6	0.00
15/04/2026	2043 On 07-May-26			Bond Future	125.06	125.3515	125.0581	125.3515	0.00
15/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	13358	14	13	14	0.00
15/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2043 On 06-August-26			Bond Future	124.51	124.8115	124.5123	124.8115	3,416.00
15/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13632	14	14	14	0.00
15/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2043 On 05-November-26			Bond Future	126.84	127.1473	126.8416	127.1473	0.00
15/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14002	14	14	14	0.00
15/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2043 On 04-February-27			Bond Future	126.37	126.6841	126.3726	126.6841	0.00
15/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	8763	9	9	9	0.00
15/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	21	0	0	0	0.00
15/04/2026	2043 On 06-May-27			Bond Future	128.78	129.1016	128.7844	129.1016	0.00
15/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2555	3	3	3	0.00
15/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1251	1	1	1	0.00
15/04/2026	2044 On 07-May-26			Bond Future	9.08	99.1025	99.5478	99.1025	121,869.00
15/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19596	19	20	19	0.00
15/04/2026	2044 On 07-May-26		Call	Bond Future	1399.19	1.2378	1.3992	1.2378	0.00
15/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	7462	7	7	7	0.00
15/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	47	0	0	0	15,000.00
15/04/2026	2044 On 07-May-26		Put	Bond Future	1851.39	2.1354	1.8514	2.1354	0.00
15/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2044 On 06-August-26			Bond Future	9.13	96.5167	96.9697	96.5167	27,058.00
15/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22664	22	23	22	0.00
15/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3609	3	4	3	0.00
15/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2493	2	2	2	0.00
15/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	6386	6	6	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
15/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1383	2	1	2	14,500.00
15/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3621	4	4	4	7,000.00
15/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2628	3	3	3	7,000.00
15/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	24	0	0	0	0.00
15/04/2026	2044 On 05-November-26			Bond Future	9.17	98.3006	98.7614	98.3006	0.00
15/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	16356	16	16	16	0.00
15/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	567	1	1	1	0.00
15/04/2026	2044 On 04-February-27			Bond Future	9.22	95.7872	96.2565	95.7872	0.00
15/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9679	9	10	9	0.00
15/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2191	2	2	2	0.00
15/04/2026	2044 On 06-May-27			Bond Future	9.26	97.5933	98.0717	97.5933	0.00
15/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4334	4	4	4	0.00
15/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	5844	6	6	6	0.00
15/04/2026	2046 On 07-May-26			Bond Future	141.65	141.6592	141.6521	141.6592	18,411.00
15/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16702	17	17	17	0.00
15/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2046 On 06-August-26			Bond Future	144.26	144.2668	144.2592	144.2668	251.00
15/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21879	22	22	22	0.00
15/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2046 On 05-November-26			Bond Future	144.63	144.6382	144.6294	144.6382	0.00
15/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19149	19	19	19	0.00
15/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2046 On 04-February-27			Bond Future	147.41	147.4221	147.4127	147.4221	0.00
15/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16323	16	16	16	0.00
15/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2046 On 06-May-27			Bond Future	147.84	147.8538	147.8450	147.8538	0.00
15/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
15/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1145	1	1	1	0.00
15/04/2026	2050 On 07-May-26			Bond Future	147.03	146.7912	147.0324	146.7912	16,609.00
15/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22962	23	23	23	0.00
15/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2050 On 06-August-26			Bond Future	147.29	147.0493	147.2943	147.0493	781.00
15/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24024	24	24	24	0.00
15/04/2026	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
15/04/2026	2050 On 05-November-26			Bond Future	150.05	149.8006	150.0494	149.8006	0.00
15/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26209	26	26	26	0.00
15/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2050 On 04-February-27			Bond Future	150.44	150.1871	150.4403	150.1871	0.00
15/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18050	18	18	18	0.00
15/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
15/04/2026	2050 On 06-May-27			Bond Future	153.31	153.0535	153.3119	153.0535	0.00
15/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2852	3	3	3	0.00
15/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
15/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	AL37 On 07-May-26			Index Future	1274.17	1273.2060	1274.1660	1273.2060	0.00
15/04/2026	AL37 On 06-August-26			Index Future	1297.05	1296.0720	1297.0470	1296.0720	0.00
15/04/2026	AL37 On 05-November-26			Index Future	1321.26	1320.2640	1321.2550	1320.2640	0.00
15/04/2026	AL37 On 04-February-27			Index Future	1346.38	1345.3700	1346.3790	1345.3700	0.00
15/04/2026	AL37 On 06-May-27			Index Future	1371.79	1370.7600	1371.7890	1370.7600	0.00
15/04/2026	AL7T On 07-May-26			Index Future	1656.27	1652.6920	1656.2710	1652.6920	0.00
15/04/2026	AL7T On 06-August-26			Index Future	1686.01	1682.3730	1686.0140	1682.3730	0.00
15/04/2026	AL7T On 05-November-26			Index Future	1717.48	1713.7770	1717.4820	1713.7770	0.00
15/04/2026	AL7T On 04-February-27			Index Future	1750.14	1746.3650	1750.1400	1746.3650	0.00
15/04/2026	AL7T On 06-May-27			Index Future	1783.17	1779.3230	1783.1710	1779.3230	0.00
15/04/2026	ALBI On 07-May-26			Index Future	1400.38	1396.7550	1400.3820	1396.7550	65.00
15/04/2026	ALBI On 06-August-26			Index Future	1425.53	1421.8400	1425.5300	1421.8400	12.00
15/04/2026	ALBI On 05-November-26			Index Future	1452.14	1448.3800	1452.1360	1448.3800	0.00
15/04/2026	ALBI On 04-February-27			Index Future	1479.75	1475.9220	1479.7490	1475.9220	0.00
15/04/2026	ALBI On 06-May-27			Index Future	1507.68	1503.7770	1507.6760	1503.7770	0.00
15/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	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
15/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	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
15/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	CS26 On 02-April-26			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	ES33 On 07-May-26			Bond Future	8.88	93.6860	93.8514	93.6860	0.00
15/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12971	13	13	13	0.00
15/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
15/04/2026	ES33 On 06-August-26			Bond Future	8.94	95.4106	95.5787	95.4106	0.00
15/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13710	14	14	14	0.00
15/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
15/04/2026	ES33 On 05-November-26			Bond Future	9.01	93.4025	93.5732	93.4025	0.00
15/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8245	8	8	8	0.00
15/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
15/04/2026	ES33 On 04-February-27			Bond Future	9.07	95.2005	95.3743	95.2005	0.00
15/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2878	3	3	3	0.00
15/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
15/04/2026	ES33 On 06-May-27			Bond Future	9.14	93.2218	93.3992	93.2218	0.00
15/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
15/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1526	2	2	2	0.00
15/04/2026	ES42 On 07-May-26			Bond Future	9.41	92.6577	92.9849	92.6577	0.00
15/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18344	18	18	18	0.00
15/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
15/04/2026	ES42 On 06-August-26			Bond Future	9.47	94.3634	94.6963	94.3634	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
15/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20222	20	20	20	0.00
15/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
15/04/2026	ES42 On 05-November-26			Bond Future	9.52	91.8648	92.2034	91.8648	0.00
15/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14239	14	14	14	0.00
15/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
15/04/2026	ES42 On 04-February-27			Bond Future	9.57	93.6334	93.9783	93.6334	0.00
15/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5118	5	5	5	0.00
15/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
15/04/2026	ES42 On 06-May-27			Bond Future	9.63	91.1557	91.5074	91.1557	0.00
15/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
15/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2235	3	2	3	0.00
15/04/2026	GOVI On 07-May-26			GOVI	1374.18	1370.4890	1374.1830	1370.4890	611.00
15/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1971830	193	197	193	0.00
15/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
15/04/2026	GOVI On 06-August-26			GOVI	1398.86	1395.1020	1398.8610	1395.1020	0.00
15/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2098610	206	210	206	0.00
15/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
15/04/2026	GOVI On 05-November-26			GOVI	1424.97	1421.1430	1424.9690	1421.1430	0.00
15/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1479690	144	148	144	0.00
15/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
15/04/2026	GOVI On 04-February-27			GOVI	1452.07	1448.1670	1452.0650	1448.1670	0.00
15/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	830650	79	83	79	0.00
15/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
15/04/2026	GOVI On 06-May-27			GOVI	1479.47	1475.4980	1479.4700	1475.4980	0.00
15/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	524700	48	52	48	0.00
15/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
15/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/04/2026	I258 On 07-May-26			Bond Future	133.19	133.2013	133.1934	133.2013	0.00
15/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19463	19	19	19	0.00
15/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
15/04/2026	I258 On 06-August-26			Bond Future	132.80	132.8058	132.7974	132.8058	0.00
15/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	19847	20	20	20	0.00
15/04/2026	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
15/04/2026	I258 On 05-November-26			Bond Future	135.28	135.2911	135.2817	135.2911	0.00
15/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20332	20	20	20	0.00
15/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
15/04/2026	I258 On 04-February-27			Bond Future	134.97	134.9847	134.9750	134.9847	0.00
15/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16080	16	16	16	0.00
15/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	5	0	0	0	0.00
15/04/2026	I258 On 06-May-27			Bond Future	137.55	137.5607	137.5510	137.5607	0.00
15/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4332	4	4	4	0.00
15/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1561	2	2	2	0.00
15/04/2026	IGOV On 07-May-26			Index Future	443.68	443.5500	443.6780	443.5500	263.00
15/04/2026	IGOV On 06-August-26			Index Future	451.76	451.6250	451.7550	451.6250	0.00
15/04/2026	IGOV On 05-November-26			Index Future	460.29	460.1630	460.2940	460.1630	0.00
15/04/2026	IGOV On 04-February-27			Index Future	469.15	469.0190	469.1520	469.0190	0.00
15/04/2026	IGOV On 06-May-27			Index Future	478.11	477.9740	478.1100	477.9740	0.00
15/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/04/2026	R033 On 07-May-26			Bond Future	8.20	110.3809	110.4736	110.3809	9,663.00
15/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11186	11	11	11	0.00
15/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R033 On 06-August-26			Bond Future	8.24	112.3854	112.4792	112.3854	223.00
15/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10256	10	10	10	0.00
15/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	231	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
15/04/2026	R033 On 05-November-26			Bond Future	8.28	109.4200	109.5149	109.4200	0.00
15/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6374	6	6	6	0.00
15/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1136	1	1	1	0.00
15/04/2026	R033 On 04-February-27			Bond Future	8.31	111.5015	111.5979	111.5015	0.00
15/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	4090	4	4	4	0.00
15/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2423	2	2	2	0.00
15/04/2026	R033 On 06-May-27			Bond Future	8.35	108.5618	108.6603	108.5618	0.00
15/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2265	2	2	2	0.00
15/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4299	4	4	4	0.00
15/04/2026	R035 On 07-May-26			Bond Future	8.40	104.4426	104.6421	104.4426	36,894.00
15/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13982	14	14	14	0.00
15/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12941	13	13	13	0.00
15/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	10269	10	10	10	0.00
15/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7494	7	7	7	200.00
15/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	13203	13	13	13	0.00
15/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10541	10	11	10	0.00
15/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	7381	7	7	7	250.00
15/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7776	8	8	8	350.00
15/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12836	13	13	13	0.00
15/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	10160	10	10	10	0.00
15/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	643	1	1	1	0.00
15/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1469	1	1	1	0.00
15/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	592	1	1	1	1,000.00
15/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2604	2	3	2	1,000.00
15/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4872	5	5	5	0.00
15/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	35	0	0	0	1,000.00
15/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	214	0	0	0	0.00
15/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1293	1	1	1	0.00
15/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	547	1	1	1	16,000.00
15/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1219	1	1	1	16,000.00
15/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
15/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	4	0	0	0	0.00
15/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
15/04/2026	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
15/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	3	0	0	0	0.00
15/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
15/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
15/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	4	0	0	0	0.00
15/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
15/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R035 On 06-August-26			Bond Future	8.45	106.3392	106.5418	106.3392	63,033.00
15/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14502	14	15	14	0.00
15/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7778	8	8	8	0.00
15/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	10312	10	10	10	0.00
15/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	752	1	1	1	0.00
15/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1773	2	2	2	0.00
15/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	825	1	1	1	5,000.00
15/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	512	0	1	0	5,000.00
15/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	3074	3	3	3	350.00
15/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1626	2	2	2	1,000.00
15/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3400	3	3	3	1,000.00
15/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	6142	6	6	6	0.00
15/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7727	8	8	8	0.00
15/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	5280	5	5	5	0.00
15/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	5327	5	5	5	250.00
15/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4906	5	5	5	200.00
15/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9854	10	10	10	0.00
15/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	7326	7	7	7	0.00
15/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	422	0	0	0	200.00
15/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	843	1	1	1	0.00
15/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	214	0	0	0	200.00
15/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	755	1	1	1	350.00
15/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1483	2	1	2	0.00
15/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	378	0	0	0	350.00
15/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	588	1	1	1	1,000.00
15/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1332	1	1	1	0.00
15/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2588	3	3	3	0.00
15/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4161	4	4	4	0.00
15/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2427	3	2	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
15/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	3916	4	4	4	0.00
15/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5204	5	5	5	0.00
15/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	190	0	0	0	250.00
15/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	373	0	0	0	250.00
15/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	744	1	1	1	0.00
15/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	41	0	0	0	0.00
15/04/2026	R035 On 05-November-26			Bond Future	8.49	103.8023	104.0080	103.8023	210.00
15/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	9300	9	9	9	0.00
15/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3837	4	4	4	200.00
15/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	8218	8	8	8	0.00
15/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5945	6	6	6	0.00
15/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4514	4	5	4	0.00
15/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1368	1	1	1	600.00
15/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2655	3	3	3	0.00
15/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2746	3	3	3	600.00
15/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4501	5	5	5	0.00
15/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1675	2	2	2	600.00
15/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1232	1	1	1	200.00
15/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	1982	2	2	2	0.00
15/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	751	1	1	1	200.00
15/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	600	1	1	1	0.00
15/04/2026	R035 On 04-February-27			Bond Future	8.52	105.7768	105.9862	105.7768	0.00
15/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4949	5	5	5	0.00
15/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1237	1	1	1	3,000.00
15/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2185	2	2	2	3,000.00
15/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4300	4	4	4	0.00
15/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2418	3	2	3	3,000.00
15/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4084	4	4	4	0.00
15/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6170	6	6	6	0.00
15/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2108	2	2	2	0.00
15/04/2026	R035 On 06-May-27			Bond Future	8.56	103.2676	103.4813	103.2676	0.00
15/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2541	2	3	2	0.00
15/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4320	4	4	4	0.00
15/04/2026	R038 On 07-May-26			Bond Future	8.81	115.8837	116.2225	115.8837	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
15/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	18373	18	18	18	0.00
15/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R038 On 06-August-26			Bond Future	8.87	117.9880	118.3325	117.9880	945.00
15/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	20009	20	20	20	0.00
15/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	34	0	0	0	0.00
15/04/2026	R038 On 05-November-26			Bond Future	8.92	114.6850	115.0351	114.6850	0.00
15/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13560	13	14	13	0.00
15/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	731	1	1	1	0.00
15/04/2026	R038 On 04-February-27			Bond Future	8.96	116.8666	117.2232	116.8666	0.00
15/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7439	7	7	7	0.00
15/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2741	3	3	3	0.00
15/04/2026	R038 On 06-May-27			Bond Future	9.01	113.5868	113.9504	113.5868	0.00
15/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3728	4	4	4	0.00
15/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6008	6	6	6	0.00
15/04/2026	R053 On 07-May-26			Bond Future	8.95	127.5866	128.4135	127.5866	31,078.00
15/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	27638	27	28	27	0.00
15/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R053 On 06-August-26			Bond Future	8.99	129.9035	130.7447	129.9035	61,200.00
15/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	31673	31	32	31	0.00
15/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	841	1	1	1	530.00
15/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	2213	2	2	2	0.00
15/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	5066	5	5	5	530.00
15/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	9053	8	9	8	0.00
15/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	1895	2	2	2	530.00
15/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	3706	4	4	4	530.00
15/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7140	8	7	8	0.00
15/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	12598	13	13	13	0.00
15/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	40	0	0	0	0.00
15/04/2026	R053 On 05-November-26			Bond Future	9.02	126.4425	127.2986	126.4425	0.00
15/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	23362	23	23	23	0.00
15/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	839	1	1	1	0.00
15/04/2026	R053 On 04-February-27			Bond Future	9.06	128.8477	129.7198	128.8477	0.00
15/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13675	13	14	13	0.00
15/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3228	3	3	3	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
15/04/2026	R053 On 06-May-27			Bond Future	9.10	125.4157	126.3046	125.4157	0.00
15/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	6354	6	6	6	0.00
15/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	8488	9	8	9	0.00
15/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
15/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	39	0	0	0	0.00
15/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	39	0	0	0	0.00
15/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
15/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	60	0	0	0	0.00
15/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	60	0	0	0	0.00
15/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
15/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40	0	0	0	0.00
15/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40	0	0	0	0.00
15/04/2026	R202 On 07-May-26			Bond Future	298.91	298.8320	298.9145	298.8320	772.00
15/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21365	21	21	21	0.00
15/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R202 On 06-August-26			Bond Future	299.01	298.9295	299.0122	298.9295	565.00
15/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20152	20	20	20	0.00
15/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R202 On 05-November-26			Bond Future	304.61	304.5225	304.6052	304.5225	0.00
15/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24145	24	24	24	0.00
15/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R202 On 04-February-27			Bond Future	304.95	304.8664	304.9501	304.8664	0.00
15/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10220	10	10	10	0.00
15/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R202 On 06-May-27			Bond Future	310.77	310.6851	310.7714	310.6851	0.00
15/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3781	4	4	4	0.00
15/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R209 On 07-May-26			Bond Future	8.57	85.2448	85.4334	85.2448	15,982.00
15/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	13264	13	13	13	0.00
15/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R209 On 06-August-26			Bond Future	8.62	86.7927	86.9844	86.7927	36,147.00
15/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	14351	14	14	14	0.00
15/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	33	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
15/04/2026	R209 On 05-November-26			Bond Future	8.66	85.2451	85.4399	85.2451	0.00
15/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9433	9	9	9	0.00
15/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	580	1	1	1	0.00
15/04/2026	R209 On 04-February-27			Bond Future	8.69	86.8666	87.0648	86.8666	0.00
15/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5238	5	5	5	0.00
15/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1505	1	2	1	3,237.00
15/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	4033	4	4	4	0.00
15/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2553	3	3	3	3,237.00
15/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5324	5	5	5	0.00
15/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2028	2	2	2	0.00
15/04/2026	R209 On 06-May-27			Bond Future	8.73	85.3534	85.5556	85.3534	0.00
15/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2499	2	2	2	0.00
15/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2152	2	2	2	4,620.00
15/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5424	5	5	5	0.00
15/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2276	2	2	2	4,620.00
15/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4860	5	5	5	0.00
15/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4299	4	4	4	0.00
15/04/2026	R210 On 07-May-26			Bond Future	261.82	261.8752	261.8228	261.8752	945.00
15/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6423	6	6	6	0.00
15/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R210 On 06-August-26			Bond Future	266.64	266.6958	266.6415	266.6958	148.00
15/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6801	7	7	7	0.00
15/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R210 On 05-November-26			Bond Future	268.10	268.1565	268.0997	268.1565	0.00
15/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14770	15	15	15	0.00
15/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R210 On 04-February-27			Bond Future	273.26	273.3178	273.2594	273.3178	0.00
15/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7229	7	7	7	0.00
15/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R210 On 06-May-27			Bond Future	274.87	274.9239	274.8652	274.9239	0.00
15/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3735	4	4	4	0.00
15/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R213 On 07-May-26			Bond Future	7.95	97.5524	97.6364	97.5524	88,526.00
15/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6792	7	7	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
15/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R213 On 06-August-26			Bond Future	7.99	99.3238	99.4089	99.3238	3,598.00
15/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6110	6	6	6	0.00
15/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	117	0	0	0	0.00
15/04/2026	R213 On 05-November-26			Bond Future	8.02	97.6083	97.6944	97.6083	0.00
15/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3248	3	3	3	0.00
15/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	742	1	1	1	0.00
15/04/2026	R213 On 04-February-27			Bond Future	8.05	99.4649	99.5524	99.4649	0.00
15/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1897	2	2	2	0.00
15/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1602	2	2	2	0.00
15/04/2026	R213 On 06-May-27			Bond Future	8.08	97.7885	97.8779	97.7885	0.00
15/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1046	1	1	1	0.00
15/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4419	4	4	4	0.00
15/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1946	2	2	2	2,830.00
15/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	812	1	1	1	2,830.00
15/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1786	2	2	2	0.00
15/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2701	3	3	3	0.00
15/04/2026	R214 On 07-May-26			Bond Future	9.00	80.7369	81.0266	80.7369	39,774.00
15/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	15083	15	15	15	0.00
15/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R214 On 06-August-26			Bond Future	9.05	82.2030	82.4976	82.2030	1,636.00
15/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16913	17	17	17	0.00
15/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	41	0	0	0	0.00
15/04/2026	R214 On 05-November-26			Bond Future	9.09	80.4248	80.7244	80.4248	0.00
15/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11986	12	12	12	0.00
15/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	613	1	1	1	0.00
15/04/2026	R214 On 04-February-27			Bond Future	9.14	81.9546	82.2597	81.9546	0.00
15/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	7019	7	7	7	0.00
15/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2151	2	2	2	0.00
15/04/2026	R214 On 06-May-27			Bond Future	9.18	80.2016	80.5126	80.2016	0.00
15/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3138	3	3	3	0.00
15/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5156	5	5	5	0.00
15/04/2026	R248 On 07-May-26			Bond Future	9.03	98.5725	99.0517	98.5725	134,615.00
15/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	20571	20	21	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
15/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	39	0	0	0	1,620.00
15/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	381	0	0	0	1,620.00
15/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	2281	2	2	2	0.00
15/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	2341	2	2	2	0.00
15/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	889	1	1	1	0.00
15/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	919	1	1	1	0.00
15/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	3528	4	4	4	0.00
15/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7202	8	7	8	0.00
15/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R248 On 06-August-26			Bond Future	9.08	100.3625	100.8499	100.3625	205,636.00
15/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	24029	24	24	24	0.00
15/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2912	3	3	3	0.00
15/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8898	9	9	9	0.00
15/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	988	1	1	1	1,762.00
15/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	3615	4	4	4	1,762.00
15/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	28	0	0	0	0.00
15/04/2026	R248 On 05-November-26			Bond Future	9.12	97.7786	98.2745	97.7786	0.00
15/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17679	17	18	17	0.00
15/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	629	1	1	1	0.00
15/04/2026	R248 On 04-February-27			Bond Future	9.16	99.6385	100.1436	99.6385	0.00
15/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	10359	10	10	10	0.00
15/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2355	2	2	2	0.00
15/04/2026	R248 On 06-May-27			Bond Future	9.20	97.0770	97.5918	97.0770	0.00
15/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4812	5	5	5	0.00
15/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6120	6	6	6	0.00
15/04/2026	R2R9 On 07-May-26			Bond Future	8.92	108.0158	108.3114	108.0158	0.00
15/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97462	97	97	97	0.00
15/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R2R9 On 06-August-26			Bond Future	8.98	109.9773	110.2777	109.9773	0.00
15/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97158	97	97	97	0.00
15/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R2R9 On 05-November-26			Bond Future	9.03	107.0305	107.3358	107.0305	0.00
15/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96366	96	96	96	0.00
15/04/2026	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
15/04/2026	R2R9 On 04-February-27			Bond Future	9.07	109.0665	109.3774	109.0665	0.00
15/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6642	6	7	6	0.00
15/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	717	1	1	1	0.00
15/04/2026	R2R9 On 06-May-27			Bond Future	9.13	106.1438	106.4609	106.1438	0.00
15/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2111	2	2	2	0.00
15/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4336	5	4	5	0.00
15/04/2026	R4R2 On 07-May-26			Bond Future	9.07	109.4355	109.9427	109.4355	10,149.00
15/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98854	98	99	98	0.00
15/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R4R2 On 06-August-26			Bond Future	9.12	111.4227	111.9386	111.4227	748.00
15/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98521	98	99	98	0.00
15/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R4R2 On 05-November-26			Bond Future	9.17	108.3766	108.9014	108.3766	0.00
15/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97679	97	98	97	0.00
15/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
15/04/2026	R4R2 On 04-February-27			Bond Future	9.22	110.4382	110.9728	110.4382	0.00
15/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8061	8	8	8	0.00
15/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	697	1	1	1	0.00
15/04/2026	R4R2 On 06-May-27			Bond Future	9.27	107.4154	107.9603	107.4154	0.00
15/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2514	2	3	2	0.00
15/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4798	5	5	5	0.00
15/04/2026	RR87 On 07-May-26			Bond Future	7.14	102.8351	102.8387	102.8351	0.00
15/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	1	0	0	0	0.00
15/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	187	0	0	0	0.00
15/04/2026	RR87 On 06-August-26			Bond Future	6.99	100.9630	100.9664	100.9630	0.00
15/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7	0	0	0	0.00
15/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	171	0	0	0	0.00
15/04/2026	RR87 On 05-November-26			Bond Future	5.79	102.8289	102.8317	102.8289	0.00
15/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	4	0	0	0	0.00
15/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	63	0	0	0	0.00
15/04/2026	RR88 On 07-May-26			Bond Future	7.45	105.4386	105.4495	105.4386	0.00
15/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
15/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	924	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
15/04/2026	RR88 On 06-August-26			Bond Future	7.49	104.5005	104.5105	104.5005	0.00
15/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	14	0	0	0	0.00
15/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	850	1	1	1	0.00
15/04/2026	RR88 On 05-November-26			Bond Future	7.46	105.7993	105.8094	105.7993	0.00
15/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	27	0	0	0	0.00
15/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	815	1	1	1	0.00
15/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00