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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/04/2026 TO: 16/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/04/2026	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/04/2026	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/04/2026	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/04/2026	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/04/2026	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
16/04/2026	2029 On 07-May-26			Bond Future	146.93		146.9742	146.9286	146.9742	3,770.00
16/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5109		5	5	5	0.00
16/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
16/04/2026	2029 On 06-August-26			Bond Future	149.63		149.6792	149.6325	149.6792	4,963.00
16/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5532		6	6	6	0.00
16/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
16/04/2026	2029 On 05-November-26			Bond Future	150.95		150.9972	150.9493	150.9972	0.00
16/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3389		3	3	3	0.00
16/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0		0	0	0	0.00
16/04/2026	2029 On 04-February-27			Bond Future	153.85		153.9031	153.8542	153.9031	0.00
16/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4134		4	4	4	0.00
16/04/2026	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
16/04/2026	2029 On 06-May-27			Bond Future	155.28	155.3255	155.2758	155.3255	0.00
16/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1956	2	2	2	0.00
16/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2030 On 07-May-26			Bond Future	7.86	102.9827	102.6598	102.9827	71,792.00
16/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4733	5	5	5	0.00
16/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	7	0	0	0	1,000.00
16/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	234	0	0	0	1,000.00
16/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	555	1	1	1	0.00
16/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	361	0	0	0	1,000.00
16/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	710	1	1	1	0.00
16/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2100	2	2	2	0.00
16/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2030 On 06-August-26			Bond Future	7.91	100.8428	100.5139	100.8428	143,090.00
16/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3977	4	4	4	0.00
16/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	677	1	1	1	1,000.00
16/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1252	1	1	1	0.00
16/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	199	0	0	0	1,000.00
16/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1287	1	1	1	0.00
16/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	816	1	1	1	1,000.00
16/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2327	2	2	2	0.00
16/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	167	0	0	0	0.00
16/04/2026	2030 On 05-November-26			Bond Future	7.94	102.7060	102.3708	102.7060	0.00
16/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2070	2	2	2	0.00
16/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	815	1	1	1	0.00
16/04/2026	2030 On 04-February-27			Bond Future	7.96	100.6518	100.3102	100.6518	0.00
16/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1140	1	1	1	0.00
16/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1495	1	1	1	0.00
16/04/2026	2030 On 06-May-27			Bond Future	8.00	102.5500	102.2021	102.5500	0.00
16/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	577	1	1	1	0.00
16/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2342	2	2	2	0.00
16/04/2026	2031 On 07-May-26			Bond Future	115.31	115.3608	115.3093	115.3608	1,878.00
16/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1469	2	1	2	0.00
16/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2031 On 06-August-26			Bond Future	115.01	115.0668	115.0141	115.0668	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
16/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1226	1	1	1	0.00
16/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	22	0	0	0	0.00
16/04/2026	2031 On 05-November-26			Bond Future	117.17	117.2194	117.1654	117.2194	0.00
16/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5675	6	6	6	0.00
16/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2031 On 04-February-27			Bond Future	116.95	117.0048	116.9497	117.0048	0.00
16/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	950	1	1	1	0.00
16/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	180	0	0	0	0.00
16/04/2026	2031 On 06-May-27			Bond Future	119.18	119.2379	119.1818	119.2379	0.00
16/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2327	2	2	2	0.00
16/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	16	0	0	0	0.00
16/04/2026	2032 On 07-May-26			Bond Future	8.19	101.5904	101.2191	101.5904	117,134.00
16/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8516	9	9	9	0.00
16/04/2026	2032 On 07-May-26		Call	Bond Future	1518.92	1.8184	1.5189	1.8184	0.00
16/04/2026	2032 On 07-May-26		Put	Bond Future	299.86	0.2280	0.2999	0.2280	0.00
16/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2032 On 06-August-26			Bond Future	8.24	103.4347	103.0565	103.4347	64,518.00
16/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8055	8	8	8	0.00
16/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	116	0	0	0	0.00
16/04/2026	2032 On 05-November-26			Bond Future	8.28	101.1856	100.8002	101.1856	0.00
16/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4532	5	5	5	0.00
16/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	842	1	1	1	0.00
16/04/2026	2032 On 04-February-27			Bond Future	8.31	103.1102	102.7174	103.1102	0.00
16/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2650	3	3	3	0.00
16/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1965	2	2	2	0.00
16/04/2026	2032 On 06-May-27			Bond Future	8.36	100.8951	100.4949	100.8951	0.00
16/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1344	1	1	1	0.00
16/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3560	3	4	3	0.00
16/04/2026	2033 On 07-May-26			Bond Future	143.26	143.6701	143.2617	143.6701	8,342.00
16/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8102	9	8	9	0.00
16/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2033 On 06-August-26			Bond Future	145.90	146.3142	145.8980	146.3142	5,426.00
16/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	11648	12	12	12	0.00
16/04/2026	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
16/04/2026	2033 On 05-November-26			Bond Future	147.04	147.4677	147.0436	147.4677	0.00
16/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	9784	10	10	10	0.00
16/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2033 On 04-February-27			Bond Future	149.87	150.3058	149.8733	150.3058	0.00
16/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7163	8	7	8	0.00
16/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2033 On 06-May-27			Bond Future	151.11	151.5547	151.1140	151.5547	0.00
16/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	0	0	0	0	0.00
16/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	96	0	0	0	0.00
16/04/2026	2037 On 07-May-26			Bond Future	8.76	100.9792	100.5377	100.9792	176,002.00
16/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15456	16	15	16	0.00
16/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20990	21	21	21	0.00
16/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13434	14	13	14	142.00
16/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2021	2	2	2	1,500.00
16/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4818	5	5	5	1,500.00
16/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8289	9	8	9	0.00
16/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	4	0	0	0	1,500.00
16/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	56	0	0	0	0.00
16/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	438	0	0	0	0.00
16/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
16/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2037 On 06-August-26			Bond Future	8.82	98.5523	98.1027	98.5523	113,915.00
16/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16947	17	17	17	0.00
16/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	14845	15	15	15	0.00
16/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	11685	12	12	12	0.00
16/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8032	8	8	8	2,541.00
16/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	198	0	0	0	2,541.00
16/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	482	0	0	0	0.00
16/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	75	0	0	0	2,541.00
16/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	31	0	0	0	0.00
16/04/2026	2037 On 05-November-26			Bond Future	8.86	100.3733	99.9151	100.3733	0.00
16/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11253	12	11	12	0.00
16/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12315	13	12	13	0.00

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16/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9289	10	9	10	0.00
16/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5592	6	6	6	4,490.00
16/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	891	1	1	1	4,490.00
16/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1805	2	2	2	0.00
16/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	533	0	1	0	4,490.00
16/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	636	1	1	1	0.00
16/04/2026	2037 On 04-February-27			Bond Future	8.91	98.0243	97.5574	98.0243	0.00
16/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6102	6	6	6	0.00
16/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7414	8	7	8	0.00
16/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5221	6	5	6	0.00
16/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2182	2	2	2	4,490.00
16/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2680	3	3	3	4,490.00
16/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5231	5	5	5	0.00
16/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1846	2	2	2	4,490.00
16/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2335	2	2	2	0.00
16/04/2026	2037 On 06-May-27			Bond Future	8.96	99.8729	99.3972	99.8729	0.00
16/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2833	3	3	3	0.00
16/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5242	5	5	5	0.00
16/04/2026	2038 On 07-May-26			Bond Future	159.02	160.2176	159.0225	160.2176	3,928.00
16/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	14492	16	14	16	0.00
16/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2038 On 06-August-26			Bond Future	159.75	160.9717	159.7543	160.9717	1,656.00
16/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	15034	16	15	16	0.00
16/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2038 On 05-November-26			Bond Future	162.74	163.9829	162.7424	163.9829	0.00
16/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	16432	18	16	18	0.00
16/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2038 On 04-February-27			Bond Future	163.63	164.8956	163.6311	164.8956	0.00
16/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	9801	11	10	11	0.00
16/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2038 On 06-May-27			Bond Future	166.75	168.0433	166.7549	168.0433	0.00
16/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	655	2	1	2	0.00
16/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2040 On 07-May-26			Bond Future	9.04	102.6455	102.1799	102.6455	34,815.00

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16/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17754	18	18	18	0.00
16/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	22559	23	23	23	0.00
16/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19818	20	20	20	0.00
16/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20876	21	21	21	0.00
16/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18045	19	18	19	0.00
16/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14445	15	14	15	0.00
16/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11786	12	12	12	1,460.00
16/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	233	0	0	0	27,500.00
16/04/2026	2040 On 07-May-26		Call	Bond Future	2755.37	3.1337	2.7554	3.1337	0.00
16/04/2026	2040 On 07-May-26		Put	Bond Future	575.48	0.4882	0.5755	0.4882	0.00
16/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3321	3	3	3	0.00
16/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
16/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	1	0	0	0	0.00
16/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
16/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2040 On 06-August-26			Bond Future	9.10	99.9982	99.5241	99.9982	72,032.00
16/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20120	21	20	21	0.00
16/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	30	0	0	0	0.00
16/04/2026	2040 On 05-November-26			Bond Future	9.15	101.8460	101.3628	101.8460	0.00
16/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13711	14	14	14	0.00
16/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14881	15	15	15	0.00
16/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11517	12	12	12	0.00
16/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7331	8	7	8	2,300.00
16/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	928	1	1	1	2,300.00
16/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1809	2	2	2	0.00
16/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	566	1	1	1	2,300.00
16/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	674	1	1	1	0.00
16/04/2026	2040 On 04-February-27			Bond Future	9.19	99.2745	98.7821	99.2745	0.00
16/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7716	8	8	8	0.00
16/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6431	7	6	7	0.00
16/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2730	3	3	3	2,300.00
16/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8933	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
16/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2041	2	2	2	2,300.00
16/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2974	3	3	3	2,300.00
16/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5851	6	6	6	0.00
16/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2450	2	2	2	0.00
16/04/2026	2040 On 06-May-27			Bond Future	9.25	101.1466	100.6450	101.1466	0.00
16/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3306	4	3	4	0.00
16/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6027	6	6	6	0.00
16/04/2026	2043 On 07-May-26			Bond Future	125.20	125.0581	125.1990	125.0581	0.00
16/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	13499	13	13	13	0.00
16/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2043 On 06-August-26			Bond Future	124.66	124.5123	124.6557	124.5123	3,416.00
16/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13776	14	14	14	0.00
16/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2043 On 05-November-26			Bond Future	126.99	126.8416	126.9874	126.8416	0.00
16/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14147	14	14	14	0.00
16/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2043 On 04-February-27			Bond Future	126.52	126.3726	126.5209	126.3726	0.00
16/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	8910	9	9	9	0.00
16/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	19	0	0	0	0.00
16/04/2026	2043 On 06-May-27			Bond Future	128.94	128.7844	128.9357	128.7844	0.00
16/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2647	3	3	3	0.00
16/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1192	1	1	1	0.00
16/04/2026	2044 On 07-May-26			Bond Future	9.14	99.5478	99.0388	99.5478	114,272.00
16/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19087	20	19	20	0.00
16/04/2026	2044 On 07-May-26		Call	Bond Future	1139.95	1.3992	1.1400	1.3992	0.00
16/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6963	7	7	7	0.00
16/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	56	0	0	0	15,000.00
16/04/2026	2044 On 07-May-26		Put	Bond Future	2101.12	1.8514	2.1011	1.8514	0.00
16/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2044 On 06-August-26			Bond Future	9.19	96.9697	96.4514	96.9697	39,192.00
16/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22148	23	22	23	0.00
16/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3309	4	3	4	0.00
16/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2250	2	2	2	0.00
16/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5994	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
16/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1510	1	2	1	14,500.00
16/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3897	4	4	4	7,000.00
16/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2846	3	3	3	7,000.00
16/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	26	0	0	0	0.00
16/04/2026	2044 On 05-November-26			Bond Future	9.24	98.7614	98.2333	98.7614	0.00
16/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15870	16	16	16	0.00
16/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	610	1	1	1	0.00
16/04/2026	2044 On 04-February-27			Bond Future	9.28	96.2565	95.7183	96.2565	0.00
16/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9275	10	9	10	0.00
16/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2325	2	2	2	0.00
16/04/2026	2044 On 06-May-27			Bond Future	9.33	98.0717	97.5234	98.0717	0.00
16/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4071	4	4	4	0.00
16/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6129	6	6	6	0.00
16/04/2026	2046 On 07-May-26			Bond Future	141.23	141.6521	141.2311	141.6521	10,691.00
16/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16281	17	16	17	0.00
16/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2046 On 06-August-26			Bond Future	143.83	144.2592	143.8301	144.2592	8,222.00
16/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21450	22	21	22	0.00
16/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2046 On 05-November-26			Bond Future	144.19	144.6294	144.1920	144.6294	0.00
16/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	18712	19	19	19	0.00
16/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2046 On 04-February-27			Bond Future	146.97	147.4127	146.9669	147.4127	0.00
16/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	15877	16	16	16	0.00
16/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2046 On 06-May-27			Bond Future	147.39	147.8450	147.3906	147.8450	0.00
16/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
16/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1599	1	2	1	0.00
16/04/2026	2050 On 07-May-26			Bond Future	148.79	147.0324	148.7860	147.0324	7,541.00
16/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	24716	23	25	23	0.00
16/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2050 On 06-August-26			Bond Future	149.08	147.2943	149.0797	147.2943	9,849.00
16/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	25810	24	26	24	0.00
16/04/2026	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
16/04/2026	2050 On 05-November-26			Bond Future	151.87	150.0494	151.8681	150.0494	0.00
16/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	28028	26	28	26	0.00
16/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2050 On 04-February-27			Bond Future	152.29	150.4403	152.2940	150.4403	0.00
16/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	19904	18	20	18	0.00
16/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
16/04/2026	2050 On 06-May-27			Bond Future	155.20	153.3119	155.2011	153.3119	0.00
16/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	4741	3	5	3	0.00
16/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
16/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	AL37 On 07-May-26			Index Future	1269.82	1274.1660	1269.8150	1274.1660	0.00
16/04/2026	AL37 On 06-August-26			Index Future	1292.62	1297.0470	1292.6170	1297.0470	0.00
16/04/2026	AL37 On 05-November-26			Index Future	1316.74	1321.2550	1316.7400	1321.2550	0.00
16/04/2026	AL37 On 04-February-27			Index Future	1341.78	1346.3790	1341.7770	1346.3790	0.00
16/04/2026	AL37 On 06-May-27			Index Future	1367.10	1371.7890	1367.1010	1371.7890	0.00
16/04/2026	AL7T On 07-May-26			Index Future	1649.27	1656.2710	1649.2660	1656.2710	0.00
16/04/2026	AL7T On 06-August-26			Index Future	1678.88	1686.0140	1678.8820	1686.0140	0.00
16/04/2026	AL7T On 05-November-26			Index Future	1710.21	1717.4820	1710.2130	1717.4820	0.00
16/04/2026	AL7T On 04-February-27			Index Future	1742.73	1750.1400	1742.7310	1750.1400	0.00
16/04/2026	AL7T On 06-May-27			Index Future	1775.62	1783.1710	1775.6240	1783.1710	0.00
16/04/2026	ALBI On 07-May-26			Index Future	1394.40	1400.3820	1394.3980	1400.3820	65.00
16/04/2026	ALBI On 06-August-26			Index Future	1419.44	1425.5300	1419.4370	1425.5300	12.00
16/04/2026	ALBI On 05-November-26			Index Future	1445.93	1452.1360	1445.9260	1452.1360	0.00
16/04/2026	ALBI On 04-February-27			Index Future	1473.42	1479.7490	1473.4190	1479.7490	0.00
16/04/2026	ALBI On 06-May-27			Index Future	1501.23	1507.6760	1501.2290	1507.6760	0.00
16/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	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
16/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	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
16/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	CS26 On 02-April-26			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	ES33 On 07-May-26			Bond Future	8.95	93.8514	93.4979	93.8514	0.00
16/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12617	13	13	13	0.00
16/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
16/04/2026	ES33 On 06-August-26			Bond Future	9.02	95.5787	95.2185	95.5787	0.00
16/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13350	14	13	14	0.00
16/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
16/04/2026	ES33 On 05-November-26			Bond Future	9.08	93.5732	93.2061	93.5732	0.00
16/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7878	8	8	8	0.00
16/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
16/04/2026	ES33 On 04-February-27			Bond Future	9.15	95.3743	95.0001	95.3743	0.00
16/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2504	3	3	3	0.00
16/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
16/04/2026	ES33 On 06-May-27			Bond Future	9.22	93.3992	93.0180	93.3992	0.00
16/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
16/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1907	2	2	2	0.00
16/04/2026	ES42 On 07-May-26			Bond Future	9.46	92.9849	92.5249	92.9849	0.00
16/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17883	18	18	18	0.00
16/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
16/04/2026	ES42 On 06-August-26			Bond Future	9.53	94.6963	94.2276	94.6963	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
16/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19753	20	20	20	0.00
16/04/2026	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
16/04/2026	ES42 On 05-November-26			Bond Future	9.58	92.2034	91.7258	92.2034	0.00
16/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13761	14	14	14	0.00
16/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
16/04/2026	ES42 On 04-February-27			Bond Future	9.64	93.9783	93.4914	93.9783	0.00
16/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4632	5	5	5	0.00
16/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
16/04/2026	ES42 On 06-May-27			Bond Future	9.70	91.5074	91.0113	91.5074	0.00
16/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
16/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2731	2	3	2	0.00
16/04/2026	GOVI On 07-May-26			GOVI	1368.19	1374.1830	1368.1890	1374.1830	611.00
16/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1911890	197	191	197	0.00
16/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
16/04/2026	GOVI On 06-August-26			GOVI	1392.76	1398.8610	1392.7570	1398.8610	0.00
16/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2037570	210	204	210	0.00
16/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
16/04/2026	GOVI On 05-November-26			GOVI	1418.75	1424.9690	1418.7490	1424.9690	0.00
16/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1417490	148	142	148	0.00
16/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
16/04/2026	GOVI On 04-February-27			GOVI	1445.73	1452.0650	1445.7250	1452.0650	0.00
16/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	767250	83	77	83	0.00
16/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
16/04/2026	GOVI On 06-May-27			GOVI	1473.01	1479.4700	1473.0120	1479.4700	0.00
16/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	460120	52	46	52	0.00
16/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
16/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2026	I258 On 07-May-26			Bond Future	133.19	133.1934	133.1908	133.1934	0.00
16/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19461	19	19	19	0.00
16/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
16/04/2026	I258 On 06-August-26			Bond Future	132.79	132.7974	132.7944	132.7974	0.00
16/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	19844	20	20	20	0.00
16/04/2026	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
16/04/2026	I258 On 05-November-26			Bond Future	135.28	135.2817	135.2785	135.2817	0.00
16/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20329	20	20	20	0.00
16/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
16/04/2026	I258 On 04-February-27			Bond Future	134.97	134.9750	134.9716	134.9750	0.00
16/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16077	16	16	16	0.00
16/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	5	0	0	0	0.00
16/04/2026	I258 On 06-May-27			Bond Future	137.55	137.5510	137.5477	137.5510	0.00
16/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4327	4	4	4	0.00
16/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1559	2	2	2	0.00
16/04/2026	IGOV On 07-May-26			Index Future	443.57	443.6780	443.5680	443.6780	263.00
16/04/2026	IGOV On 06-August-26			Index Future	451.64	451.7550	451.6430	451.7550	0.00
16/04/2026	IGOV On 05-November-26			Index Future	460.18	460.2940	460.1790	460.2940	0.00
16/04/2026	IGOV On 04-February-27			Index Future	469.03	469.1520	469.0340	469.1520	0.00
16/04/2026	IGOV On 06-May-27			Index Future	477.99	478.1100	477.9900	478.1100	0.00
16/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/04/2026	R033 On 07-May-26			Bond Future	8.28	110.4736	110.0062	110.4736	310.00
16/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10718	11	11	11	0.00
16/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R033 On 06-August-26			Bond Future	8.33	112.4792	112.0032	112.4792	9,412.00
16/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9810	10	10	10	0.00
16/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	262	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
16/04/2026	R033 On 05-November-26			Bond Future	8.37	109.5149	109.0298	109.5149	0.00
16/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6002	6	6	6	0.00
16/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1249	1	1	1	0.00
16/04/2026	R033 On 04-February-27			Bond Future	8.41	111.5979	111.1036	111.5979	0.00
16/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3796	4	4	4	0.00
16/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2623	2	3	2	0.00
16/04/2026	R033 On 06-May-27			Bond Future	8.45	108.6603	108.1567	108.6603	0.00
16/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2060	2	2	2	0.00
16/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4596	4	5	4	0.00
16/04/2026	R035 On 07-May-26			Bond Future	8.47	104.6421	104.2363	104.6421	35,086.00
16/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13576	14	14	14	0.00
16/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12536	13	13	13	0.00
16/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9863	10	10	10	0.00
16/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7090	7	7	7	200.00
16/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12797	13	13	13	0.00
16/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10135	11	10	11	0.00
16/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6977	7	7	7	250.00
16/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7371	8	7	8	350.00
16/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12431	13	12	13	0.00
16/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9754	10	10	10	0.00
16/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	475	1	0	1	0.00
16/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1194	1	1	1	0.00
16/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	432	1	0	1	1,000.00
16/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2257	3	2	3	1,000.00
16/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4476	5	4	5	0.00
16/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	45	0	0	0	1,000.00
16/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	272	0	0	0	0.00
16/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1539	1	2	1	0.00
16/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	678	1	1	1	16,000.00
16/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1456	1	1	1	16,000.00
16/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
16/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	5	0	0	0	0.00
16/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
16/04/2026	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
16/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	4	0	0	0	0.00
16/04/2026	R035 On 07-May-26	10.71	Put	Bond Future	0	0	0	0	350.00
16/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
16/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	5	0	0	0	0.00
16/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
16/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R035 On 06-August-26			Bond Future	8.51	106.5418	106.1285	106.5418	70,734.00
16/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14094	15	14	15	0.00
16/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7408	8	7	8	0.00
16/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9921	10	10	10	0.00
16/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	645	1	1	1	0.00
16/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1580	2	2	2	0.00
16/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	709	1	1	1	5,000.00
16/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	433	1	0	1	5,000.00
16/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2812	3	3	3	350.00
16/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1443	2	1	2	1,000.00
16/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3125	3	3	3	1,000.00
16/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5796	6	6	6	0.00
16/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7358	8	7	8	0.00
16/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4951	5	5	5	0.00
16/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4997	5	5	5	250.00
16/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4586	5	5	5	200.00
16/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9467	10	9	10	0.00
16/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6962	7	7	7	0.00
16/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	471	0	0	0	200.00
16/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	936	1	1	1	0.00
16/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	240	0	0	0	200.00
16/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	839	1	1	1	350.00
16/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1635	1	2	1	0.00
16/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	422	0	0	0	350.00
16/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	655	1	1	1	1,000.00
16/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1471	1	1	1	0.00
16/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2819	3	3	3	0.00
16/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4467	4	4	4	0.00
16/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2648	2	3	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4214	4	4	4	0.00
16/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5538	5	6	5	0.00
16/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	213	0	0	0	250.00
16/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	417	0	0	0	250.00
16/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	828	1	1	1	0.00
16/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	46	0	0	0	0.00
16/04/2026	R035 On 05-November-26			Bond Future	8.56	104.0080	103.5869	104.0080	210.00
16/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8933	9	9	9	0.00
16/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3575	4	4	4	200.00
16/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7864	8	8	8	0.00
16/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5628	6	6	6	0.00
16/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4231	5	4	5	0.00
16/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1228	1	1	1	600.00
16/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2440	3	2	3	0.00
16/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2952	3	3	3	600.00
16/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4782	5	5	5	0.00
16/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1814	2	2	2	600.00
16/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1336	1	1	1	200.00
16/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2142	2	2	2	0.00
16/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	818	1	1	1	200.00
16/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	654	1	1	1	0.00
16/04/2026	R035 On 04-February-27			Bond Future	8.60	105.9862	105.5570	105.9862	0.00
16/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4670	5	5	5	0.00
16/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1119	1	1	1	3,000.00
16/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2007	2	2	2	3,000.00
16/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4038	4	4	4	0.00
16/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2586	2	3	2	3,000.00
16/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4335	4	4	4	0.00
16/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6481	6	6	6	0.00
16/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2258	2	2	2	0.00
16/04/2026	R035 On 06-May-27			Bond Future	8.64	103.4813	103.0441	103.4813	0.00
16/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2353	3	2	3	0.00
16/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4569	4	5	4	0.00
16/04/2026	R038 On 07-May-26			Bond Future	8.88	116.2225	115.6632	116.2225	4,094.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	17814	18	18	18	0.00
16/04/2026	R038 On 07-May-26	11.40	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R038 On 06-August-26			Bond Future	8.94	118.3325	117.7628	118.3325	945.00
16/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19445	20	19	20	0.00
16/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	39	0	0	0	0.00
16/04/2026	R038 On 05-November-26			Bond Future	8.99	115.0351	114.4547	115.0351	0.00
16/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13045	14	13	14	0.00
16/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	796	1	1	1	0.00
16/04/2026	R038 On 04-February-27			Bond Future	9.04	117.2232	116.6317	117.2232	0.00
16/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7039	7	7	7	0.00
16/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2933	3	3	3	0.00
16/04/2026	R038 On 06-May-27			Bond Future	9.09	113.9504	113.3478	113.9504	0.00
16/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3460	4	3	4	0.00
16/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6343	6	6	6	0.00
16/04/2026	R053 On 07-May-26			Bond Future	9.01	128.4135	127.6737	128.4135	23,581.00
16/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	26899	28	27	28	0.00
16/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R053 On 06-August-26			Bond Future	9.05	130.7447	129.9913	130.7447	68,669.00
16/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	30924	32	31	32	0.00
16/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	720	1	1	1	530.00
16/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1954	2	2	2	0.00
16/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4631	5	5	5	530.00
16/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	8480	9	8	9	0.00
16/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2076	2	2	2	530.00
16/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4024	4	4	4	530.00
16/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7635	7	8	7	0.00
16/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	13229	13	13	13	0.00
16/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	44	0	0	0	0.00
16/04/2026	R053 On 05-November-26			Bond Future	9.09	127.2986	126.5309	127.2986	0.00
16/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	22656	23	23	23	0.00
16/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	901	1	1	1	0.00
16/04/2026	R053 On 04-February-27			Bond Future	9.12	129.7198	128.9374	129.7198	0.00
16/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13090	14	13	14	0.00
16/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3426	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
16/04/2026	R053 On 06-May-27			Bond Future	9.16	126.3046	125.5076	126.3046	0.00
16/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5967	6	6	6	0.00
16/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	8898	8	9	8	0.00
16/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
16/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	38	0	0	0	0.00
16/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	38	0	0	0	0.00
16/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
16/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	60	0	0	0	0.00
16/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	60	0	0	0	0.00
16/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
16/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40	0	0	0	0.00
16/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40	0	0	0	0.00
16/04/2026	R202 On 07-May-26			Bond Future	298.03	298.9145	298.0333	298.9145	772.00
16/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20483	21	20	21	0.00
16/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R202 On 06-August-26			Bond Future	298.11	299.0122	298.1144	299.0122	565.00
16/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19254	20	19	20	0.00
16/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R202 On 05-November-26			Bond Future	303.69	304.6052	303.6900	304.6052	0.00
16/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23230	24	23	24	0.00
16/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R202 On 04-February-27			Bond Future	304.02	304.9501	304.0171	304.9501	0.00
16/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9287	10	9	10	0.00
16/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R202 On 06-May-27			Bond Future	309.82	310.7714	309.8207	310.7714	0.00
16/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2831	4	3	4	0.00
16/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R209 On 07-May-26			Bond Future	8.64	85.4334	85.0203	85.4334	15,982.00
16/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12850	13	13	13	0.00
16/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R209 On 06-August-26			Bond Future	8.69	86.9844	86.5637	86.9844	36,147.00
16/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13934	14	14	14	0.00
16/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	37	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
16/04/2026	R209 On 05-November-26			Bond Future	8.73	85.4399	85.0112	85.4399	0.00
16/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9057	9	9	9	0.00
16/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	633	1	1	1	0.00
16/04/2026	R209 On 04-February-27			Bond Future	8.77	87.0648	86.6280	87.0648	0.00
16/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4946	5	5	5	0.00
16/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1364	2	1	2	3,237.00
16/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3774	4	4	4	0.00
16/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2731	3	3	3	3,237.00
16/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5620	5	6	5	0.00
16/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2173	2	2	2	0.00
16/04/2026	R209 On 06-May-27			Bond Future	8.81	85.5556	85.1107	85.5556	0.00
16/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2307	2	2	2	0.00
16/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1978	2	2	2	4,620.00
16/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5132	5	5	5	0.00
16/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2428	2	2	2	4,620.00
16/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5132	5	5	5	0.00
16/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4552	4	5	4	0.00
16/04/2026	R210 On 07-May-26			Bond Future	261.81	261.8228	261.8136	261.8228	945.00
16/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6414	6	6	6	0.00
16/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R210 On 06-August-26			Bond Future	266.63	266.6415	266.6317	266.6415	148.00
16/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6792	7	7	7	0.00
16/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R210 On 05-November-26			Bond Future	268.09	268.0997	268.0892	268.0997	0.00
16/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14759	15	15	15	0.00
16/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R210 On 04-February-27			Bond Future	273.25	273.2594	273.2485	273.2594	0.00
16/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7218	7	7	7	0.00
16/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R210 On 06-May-27			Bond Future	274.85	274.8652	274.8543	274.8652	0.00
16/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3724	4	4	4	0.00
16/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R213 On 07-May-26			Bond Future	8.03	97.6364	97.3275	97.6364	85,145.00
16/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6483	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R213 On 06-August-26			Bond Future	8.08	99.4089	99.0943	99.4089	18,468.00
16/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5814	6	6	6	0.00
16/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	136	0	0	0	0.00
16/04/2026	R213 On 05-November-26			Bond Future	8.11	97.6944	97.3738	97.6944	0.00
16/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3014	3	3	3	0.00
16/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	830	1	1	1	0.00
16/04/2026	R213 On 04-February-27			Bond Future	8.15	99.5524	99.2256	99.5524	0.00
16/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1724	2	2	2	0.00
16/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1755	2	2	2	0.00
16/04/2026	R213 On 06-May-27			Bond Future	8.19	97.8779	97.5450	97.8779	0.00
16/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	929	1	1	1	0.00
16/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4168	4	4	4	0.00
16/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1774	2	2	2	2,830.00
16/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	894	1	1	1	2,830.00
16/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1947	2	2	2	0.00
16/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2916	3	3	3	0.00
16/04/2026	R214 On 07-May-26			Bond Future	9.06	81.0266	80.6143	81.0266	39,774.00
16/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	14671	15	15	15	0.00
16/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R214 On 06-August-26			Bond Future	9.11	82.4976	82.0777	82.4976	1,776.00
16/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16498	17	16	17	0.00
16/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	46	0	0	0	0.00
16/04/2026	R214 On 05-November-26			Bond Future	9.16	80.7244	80.2966	80.7244	0.00
16/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11603	12	12	12	0.00
16/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	657	1	1	1	0.00
16/04/2026	R214 On 04-February-27			Bond Future	9.20	82.2597	81.8237	82.2597	0.00
16/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6709	7	7	7	0.00
16/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2277	2	2	2	0.00
16/04/2026	R214 On 06-May-27			Bond Future	9.25	80.5126	80.0685	80.5126	0.00
16/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2939	3	3	3	0.00
16/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5401	5	5	5	0.00
16/04/2026	R248 On 07-May-26			Bond Future	9.09	99.0517	98.4998	99.0517	134,615.00
16/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	20019	21	20	21	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
16/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	22	0	0	0	1,620.00
16/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	265	0	0	0	1,620.00
16/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1905	2	2	2	0.00
16/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1960	2	2	2	0.00
16/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1060	1	1	1	0.00
16/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1095	1	1	1	0.00
16/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	3963	4	4	4	0.00
16/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7737	7	8	7	0.00
16/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R248 On 06-August-26			Bond Future	9.14	100.8499	100.2878	100.8499	205,641.00
16/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	23470	24	23	24	0.00
16/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2635	3	3	3	0.00
16/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8431	9	8	9	0.00
16/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1083	1	1	1	1,762.00
16/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	3900	4	4	4	1,762.00
16/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	32	0	0	0	0.00
16/04/2026	R248 On 05-November-26			Bond Future	9.18	98.2745	97.7017	98.2745	0.00
16/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17152	18	17	18	0.00
16/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	675	1	1	1	0.00
16/04/2026	R248 On 04-February-27			Bond Future	9.22	100.1436	99.5599	100.1436	0.00
16/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9920	10	10	10	0.00
16/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2501	2	3	2	0.00
16/04/2026	R248 On 06-May-27			Bond Future	9.26	97.5918	96.9972	97.5918	0.00
16/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4520	5	5	5	0.00
16/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6422	6	6	6	0.00
16/04/2026	R2R9 On 07-May-26			Bond Future	9.00	108.3114	107.7179	108.3114	0.00
16/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96868	97	97	97	0.00
16/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R2R9 On 06-August-26			Bond Future	9.06	110.2777	109.6732	110.2777	0.00
16/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96554	97	97	97	0.00
16/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R2R9 On 05-November-26			Bond Future	9.11	107.3358	106.7199	107.3358	0.00
16/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95750	96	96	96	0.00
16/04/2026	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
16/04/2026	R2R9 On 04-February-27			Bond Future	9.16	109.3774	108.7497	109.3774	0.00
16/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6133	7	6	7	0.00
16/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	836	1	1	1	0.00
16/04/2026	R2R9 On 06-May-27			Bond Future	9.21	106.4609	105.8215	106.4609	0.00
16/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1861	2	2	2	0.00
16/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4725	4	5	4	0.00
16/04/2026	R4R2 On 07-May-26			Bond Future	9.13	109.9427	109.4140	109.9427	7,195.00
16/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98325	99	98	99	0.00
16/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R4R2 On 06-August-26			Bond Future	9.19	111.9386	111.4001	111.9386	10,144.00
16/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97983	99	98	99	0.00
16/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R4R2 On 05-November-26			Bond Future	9.24	108.9014	108.3527	108.9014	0.00
16/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97130	98	97	98	0.00
16/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
16/04/2026	R4R2 On 04-February-27			Bond Future	9.28	110.9728	110.4136	110.9728	0.00
16/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7594	8	8	8	0.00
16/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	788	1	1	1	0.00
16/04/2026	R4R2 On 06-May-27			Bond Future	9.34	107.9603	107.3907	107.9603	0.00
16/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2281	3	2	3	0.00
16/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5135	5	5	5	0.00
16/04/2026	RR87 On 07-May-26			Bond Future	7.20	102.8387	102.8047	102.8387	0.00
16/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	1	0	0	0	0.00
16/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	220	0	0	0	0.00
16/04/2026	RR87 On 06-August-26			Bond Future	7.09	100.9664	100.9301	100.9664	0.00
16/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	4	0	0	0	0.00
16/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	204	0	0	0	0.00
16/04/2026	RR87 On 05-November-26			Bond Future	6.11	102.8317	102.7945	102.8317	0.00
16/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	1	0	0	0	0.00
16/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	97	0	0	0	0.00
16/04/2026	RR88 On 07-May-26			Bond Future	7.51	105.4495	105.3643	105.4495	0.00
16/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
16/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1010	1	1	1	0.00

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16/04/2026	RR88 On 06-August-26			Bond Future	7.55	104.5105	104.4292	104.5105	0.00
16/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	9	0	0	0	0.00
16/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	927	1	1	1	0.00
16/04/2026	RR88 On 05-November-26			Bond Future	7.55	105.8094	105.7216	105.8094	0.00
16/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	20	0	0	0	0.00
16/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	895	1	1	1	0.00
16/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00