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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/04/2026 TO: 17/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	2029 On 07-May-26			Bond Future	146.96	146.9286	146.9645	146.9286	3,770.00
17/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5144	5	5	5	0.00
17/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2029 On 06-August-26			Bond Future	149.66	149.6325	149.6626	149.6325	4,963.00
17/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5563	6	6	6	0.00
17/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2029 On 05-November-26			Bond Future	150.98	150.9493	150.9767	150.9493	0.00
17/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3417	3	3	3	0.00
17/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2029 On 04-February-27			Bond Future	153.88	153.8542	153.8769	153.8542	0.00
17/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4157	4	4	4	0.00
17/04/2026	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
17/04/2026	2029 On 06-May-27			Bond Future	155.30	155.2758	155.2971	155.2758	0.00
17/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1977	2	2	2	0.00
17/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2030 On 07-May-26			Bond Future	7.63	102.6598	103.3768	102.6598	71,792.00
17/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	5449	5	5	5	0.00
17/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	553	0	1	0	1,000.00
17/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	1039	1	1	1	0.00
17/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	37	0	0	0	1,000.00
17/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	312	1	0	1	0.00
17/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	128	0	0	0	1,000.00
17/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1413	2	1	2	0.00
17/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2030 On 06-August-26			Bond Future	7.67	100.5139	101.2394	100.5139	142,405.00
17/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4636	4	5	4	0.00
17/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	353	0	0	0	1,000.00
17/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	1009	1	1	1	1,000.00
17/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1703	1	2	1	0.00
17/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	541	1	1	1	1,000.00
17/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	894	1	1	1	0.00
17/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	1756	2	2	2	0.00
17/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	100	0	0	0	0.00
17/04/2026	2030 On 05-November-26			Bond Future	7.68	102.3708	103.1073	102.3708	0.00
17/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2575	2	3	2	0.00
17/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	583	1	1	1	0.00
17/04/2026	2030 On 04-February-27			Bond Future	7.67	100.3102	101.0571	100.3102	0.00
17/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1518	1	2	1	0.00
17/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1125	1	1	1	0.00
17/04/2026	2030 On 06-May-27			Bond Future	7.68	102.2021	102.9616	102.2021	0.00
17/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	832	1	1	1	0.00
17/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	1838	2	2	2	0.00
17/04/2026	2031 On 07-May-26			Bond Future	115.40	115.3093	115.4039	115.3093	1,878.00
17/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1564	1	2	1	0.00
17/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2031 On 06-August-26			Bond Future	115.11	115.0141	115.1056	115.0141	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
17/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1312	1	1	1	0.00
17/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	17	0	0	0	0.00
17/04/2026	2031 On 05-November-26			Bond Future	117.26	117.1654	117.2560	117.1654	0.00
17/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5766	6	6	6	0.00
17/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2031 On 04-February-27			Bond Future	117.04	116.9497	117.0387	116.9497	0.00
17/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1016	1	1	1	0.00
17/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	158	0	0	0	0.00
17/04/2026	2031 On 06-May-27			Bond Future	119.27	119.1818	119.2707	119.1818	0.00
17/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2414	2	2	2	0.00
17/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	13	0	0	0	0.00
17/04/2026	2032 On 07-May-26			Bond Future	7.97	101.2191	102.2293	101.2191	79,516.00
17/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	9526	9	10	9	0.00
17/04/2026	2032 On 07-May-26		Call	Bond Future	2334.96	1.5189	2.3350	1.5189	0.00
17/04/2026	2032 On 07-May-26		Put	Bond Future	105.64	0.2999	0.1056	0.2999	0.00
17/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2032 On 06-August-26			Bond Future	8.01	103.0565	104.0806	103.0565	95,842.00
17/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	9034	8	9	8	0.00
17/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	70	0	0	0	0.00
17/04/2026	2032 On 05-November-26			Bond Future	8.03	100.8002	101.8408	100.8002	0.00
17/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	5343	5	5	5	0.00
17/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	613	1	1	1	0.00
17/04/2026	2032 On 04-February-27			Bond Future	8.06	102.7174	103.7742	102.7174	0.00
17/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	3274	3	3	3	0.00
17/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1533	2	2	2	0.00
17/04/2026	2032 On 06-May-27			Bond Future	8.08	100.4949	101.5701	100.4949	0.00
17/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1766	1	2	1	0.00
17/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	2907	4	3	4	0.00
17/04/2026	2033 On 07-May-26			Bond Future	143.66	143.2617	143.6632	143.2617	8,342.00
17/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8503	8	9	8	0.00
17/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2033 On 06-August-26			Bond Future	146.30	145.8980	146.3008	145.8980	5,426.00
17/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12051	12	12	12	0.00
17/04/2026	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
17/04/2026	2033 On 05-November-26			Bond Future	147.45	147.0436	147.4506	147.0436	0.00
17/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10191	10	10	10	0.00
17/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2033 On 04-February-27			Bond Future	150.28	149.8733	150.2830	149.8733	0.00
17/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7573	7	8	7	0.00
17/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2033 On 06-May-27			Bond Future	151.53	151.1140	151.5299	151.1140	0.00
17/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	320	0	0	0	0.00
17/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2037 On 07-May-26			Bond Future	8.54	100.5377	102.0608	100.5377	176,002.00
17/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	16979	15	17	15	0.00
17/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	22513	21	23	21	0.00
17/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	14957	13	15	13	142.00
17/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	6297	5	6	5	1,500.00
17/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	9808	8	10	8	0.00
17/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	3248	2	3	2	1,500.00
17/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	12	0	0	0	0.00
17/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	1	0	0	0	1,500.00
17/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	142	0	0	0	0.00
17/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
17/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2037 On 06-August-26			Bond Future	8.59	98.1027	99.6490	98.1027	114,995.00
17/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	18480	17	18	17	0.00
17/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	16361	15	16	15	0.00
17/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	13156	12	13	12	0.00
17/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	9404	8	9	8	2,541.00
17/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	122	0	0	0	2,541.00
17/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	308	0	0	0	0.00
17/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	44	0	0	0	2,541.00
17/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	18	0	0	0	0.00
17/04/2026	2037 On 05-November-26			Bond Future	8.63	99.9151	101.4876	99.9151	0.00
17/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	12653	11	13	11	0.00
17/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	13741	12	14	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
17/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	10624	9	11	9	0.00
17/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	6717	6	7	6	4,490.00
17/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	654	1	1	1	4,490.00
17/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1357	2	1	2	0.00
17/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	387	1	0	1	4,490.00
17/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	463	1	0	1	0.00
17/04/2026	2037 On 04-February-27			Bond Future	8.66	97.5574	99.1562	97.5574	0.00
17/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	7208	6	7	6	0.00
17/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	8610	7	9	7	0.00
17/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	6261	5	6	5	0.00
17/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2842	2	3	2	4,490.00
17/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2122	3	2	3	4,490.00
17/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	4292	5	4	5	0.00
17/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1444	2	1	2	4,490.00
17/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	1842	2	2	2	0.00
17/04/2026	2037 On 06-May-27			Bond Future	8.70	99.3972	101.0248	99.3972	0.00
17/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	3569	3	4	3	0.00
17/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	4350	5	4	5	0.00
17/04/2026	2038 On 07-May-26			Bond Future	160.13	159.0225	160.1314	159.0225	3,928.00
17/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	15601	14	16	14	0.00
17/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2038 On 06-August-26			Bond Future	160.88	159.7543	160.8768	159.7543	1,656.00
17/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16157	15	16	15	0.00
17/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2038 On 05-November-26			Bond Future	163.88	162.7424	163.8820	162.7424	0.00
17/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	17572	16	18	16	0.00
17/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2038 On 04-February-27			Bond Future	164.79	163.6311	164.7878	163.6311	0.00
17/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	10958	10	11	10	0.00
17/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2038 On 06-May-27			Bond Future	167.93	166.7549	167.9309	166.7549	0.00
17/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	1831	1	2	1	0.00
17/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2040 On 07-May-26			Bond Future	8.82	102.1799	103.9255	102.1799	34,815.00

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17/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	19499	18	19	18	0.00
17/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	24304	23	24	23	0.00
17/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	21563	20	22	20	0.00
17/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	22622	21	23	21	0.00
17/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	19791	18	20	18	0.00
17/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	16190	14	16	14	0.00
17/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	13530	12	14	12	1,460.00
17/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	621	0	1	0	27,500.00
17/04/2026	2040 On 07-May-26		Call	Bond Future	4148.19	2.7554	4.1482	2.7554	0.00
17/04/2026	2040 On 07-May-26		Put	Bond Future	222.70	0.5755	0.2227	0.5755	0.00
17/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	1963	3	2	3	0.00
17/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
17/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
17/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2040 On 06-August-26			Bond Future	8.87	99.5241	101.2968	99.5241	69,926.00
17/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	21880	20	22	20	0.00
17/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	17	0	0	0	0.00
17/04/2026	2040 On 05-November-26			Bond Future	8.91	101.3628	103.1659	101.3628	0.00
17/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	15334	14	15	14	0.00
17/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	16532	15	17	15	0.00
17/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	13076	12	13	12	0.00
17/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	8685	7	9	7	2,300.00
17/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	684	1	1	1	2,300.00
17/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1360	2	1	2	0.00
17/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	414	1	0	1	2,300.00
17/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	494	1	0	1	0.00
17/04/2026	2040 On 04-February-27			Bond Future	8.95	98.7821	100.6158	98.7821	0.00
17/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	9035	8	9	8	0.00
17/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	3521	3	4	3	2,300.00
17/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	10328	9	10	9	0.00
17/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	7656	6	8	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
17/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2365	3	2	3	2,300.00
17/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	4809	6	5	6	0.00
17/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	1602	2	2	2	2,300.00
17/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	1936	2	2	2	0.00
17/04/2026	2040 On 06-May-27			Bond Future	8.99	100.6450	102.5119	100.6450	0.00
17/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	4159	3	4	3	0.00
17/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	5013	6	5	6	0.00
17/04/2026	2043 On 07-May-26			Bond Future	125.12	125.1990	125.1242	125.1990	0.00
17/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	13424	13	13	13	0.00
17/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2043 On 06-August-26			Bond Future	124.57	124.6557	124.5742	124.6557	3,416.00
17/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	13694	14	14	14	0.00
17/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2043 On 05-November-26			Bond Future	126.90	126.9874	126.9015	126.9874	0.00
17/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14061	14	14	14	0.00
17/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2043 On 04-February-27			Bond Future	126.43	126.5209	126.4300	126.5209	0.00
17/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	8819	9	9	9	0.00
17/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	20	0	0	0	0.00
17/04/2026	2043 On 06-May-27			Bond Future	128.84	128.9357	128.8410	128.9357	0.00
17/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	2586	3	3	3	0.00
17/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	1225	1	1	1	0.00
17/04/2026	2044 On 07-May-26			Bond Future	8.92	99.0388	100.9490	99.0388	114,272.00
17/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	20997	19	21	19	0.00
17/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	8829	7	9	7	0.00
17/04/2026	2044 On 07-May-26		Call	Bond Future	2071.36	1.1400	2.0714	1.1400	0.00
17/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	13	0	0	0	15,000.00
17/04/2026	2044 On 07-May-26		Put	Bond Future	1122.36	2.1011	1.1224	2.1011	0.00
17/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2044 On 06-August-26			Bond Future	8.97	96.4514	98.3917	96.4514	41,212.00
17/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	24077	22	24	22	0.00
17/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	3167	2	3	2	0.00
17/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	4438	3	4	3	0.00
17/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	7456	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1031	2	1	2	14,500.00
17/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2034	3	2	3	7,000.00
17/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	2874	4	3	4	7,000.00
17/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	15	0	0	0	0.00
17/04/2026	2044 On 05-November-26			Bond Future	9.00	98.2333	100.2072	98.2333	0.00
17/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	17678	16	18	16	0.00
17/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	444	1	0	1	0.00
17/04/2026	2044 On 04-February-27			Bond Future	9.04	95.7183	97.7262	95.7183	0.00
17/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	10785	9	11	9	0.00
17/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	1827	2	2	2	0.00
17/04/2026	2044 On 06-May-27			Bond Future	9.08	97.5234	99.5678	97.5234	0.00
17/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	5072	4	5	4	0.00
17/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	5086	6	5	6	0.00
17/04/2026	2046 On 07-May-26			Bond Future	141.65	141.2311	141.6460	141.2311	10,691.00
17/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	16696	16	17	16	0.00
17/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2046 On 06-August-26			Bond Future	144.25	143.8301	144.2465	143.8301	8,222.00
17/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	21867	21	22	21	0.00
17/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2046 On 05-November-26			Bond Future	144.61	144.1920	144.6132	144.1920	0.00
17/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19133	19	19	19	0.00
17/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2046 On 04-February-27			Bond Future	147.39	146.9669	147.3914	146.9669	0.00
17/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	16301	16	16	16	0.00
17/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2046 On 06-May-27			Bond Future	147.82	147.3906	147.8218	147.3906	0.00
17/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
17/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	1168	2	1	2	0.00
17/04/2026	2050 On 07-May-26			Bond Future	147.28	148.7860	147.2753	148.7860	7,541.00
17/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	23205	25	23	25	0.00
17/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2050 On 06-August-26			Bond Future	147.53	149.0797	147.5350	149.0797	9,849.00
17/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24265	26	24	26	0.00
17/04/2026	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
17/04/2026	2050 On 05-November-26			Bond Future	150.29	151.8681	150.2907	151.8681	0.00
17/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26451	28	26	28	0.00
17/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2050 On 04-February-27			Bond Future	150.68	152.2940	150.6818	152.2940	0.00
17/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18292	20	18	20	0.00
17/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
17/04/2026	2050 On 06-May-27			Bond Future	153.56	155.2011	153.5559	155.2011	0.00
17/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	3096	5	3	5	0.00
17/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
17/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	AL37 On 07-May-26			Index Future	1280.95	1269.8150	1280.9510	1269.8150	0.00
17/04/2026	AL37 On 06-August-26			Index Future	1303.90	1292.6170	1303.8970	1292.6170	0.00
17/04/2026	AL37 On 05-November-26			Index Future	1328.20	1316.7400	1328.1990	1316.7400	0.00
17/04/2026	AL37 On 04-February-27			Index Future	1353.41	1341.7770	1353.4070	1341.7770	0.00
17/04/2026	AL37 On 06-May-27			Index Future	1378.93	1367.1010	1378.9300	1367.1010	0.00
17/04/2026	AL7T On 07-May-26			Index Future	1672.79	1649.2660	1672.7900	1649.2660	0.00
17/04/2026	AL7T On 06-August-26			Index Future	1702.76	1678.8820	1702.7550	1678.8820	0.00
17/04/2026	AL7T On 05-November-26			Index Future	1734.49	1710.2130	1734.4910	1710.2130	0.00
17/04/2026	AL7T On 04-February-27			Index Future	1767.41	1742.7310	1767.4100	1742.7310	0.00
17/04/2026	AL7T On 06-May-27			Index Future	1800.74	1775.6240	1800.7400	1775.6240	0.00
17/04/2026	ALBI On 07-May-26			Index Future	1414.50	1394.3980	1414.5020	1394.3980	65.00
17/04/2026	ALBI On 06-August-26			Index Future	1439.84	1419.4370	1439.8410	1419.4370	12.00
17/04/2026	ALBI On 05-November-26			Index Future	1466.68	1445.9260	1466.6760	1445.9260	0.00
17/04/2026	ALBI On 04-February-27			Index Future	1494.51	1473.4190	1494.5120	1473.4190	0.00
17/04/2026	ALBI On 06-May-27			Index Future	1522.70	1501.2290	1522.6960	1501.2290	0.00
17/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	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
17/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	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
17/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	ES33 On 07-May-26			Bond Future	8.72	93.4979	94.6299	93.4979	0.00
17/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	13749	13	14	13	0.00
17/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
17/04/2026	ES33 On 06-August-26			Bond Future	8.79	95.2185	96.3672	95.2185	0.00
17/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	14499	13	14	13	0.00
17/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
17/04/2026	ES33 On 05-November-26			Bond Future	8.84	93.2061	94.3741	93.2061	0.00
17/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	9046	8	9	8	0.00
17/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
17/04/2026	ES33 On 04-February-27			Bond Future	8.89	95.0001	96.1872	95.0001	0.00
17/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	3691	3	4	3	0.00
17/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
17/04/2026	ES33 On 06-May-27			Bond Future	8.95	93.0180	94.2264	93.0180	0.00
17/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
17/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	699	2	1	2	0.00
17/04/2026	ES42 On 07-May-26			Bond Future	9.24	92.5249	94.2529	92.5249	0.00
17/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	19611	18	20	18	0.00
17/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
17/04/2026	ES42 On 06-August-26			Bond Future	9.30	94.2276	95.9833	94.2276	0.00
17/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	21509	20	22	20	0.00
17/04/2026	ES42 On 06-August-26	12.65	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
17/04/2026	ES42 On 05-November-26			Bond Future	9.35	91.7258	93.5121	91.7258	0.00
17/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	15547	14	16	14	0.00
17/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
17/04/2026	ES42 On 04-February-27			Bond Future	9.39	93.4914	95.3089	93.4914	0.00
17/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	6449	5	6	5	0.00
17/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
17/04/2026	ES42 On 06-May-27			Bond Future	9.45	91.0113	92.8620	91.0113	0.00
17/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
17/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	880	3	1	3	0.00
17/04/2026	GOVI On 07-May-26			GOVI	1388.40	1368.1890	1388.4030	1368.1890	611.00
17/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	2114030	191	211	191	0.00
17/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
17/04/2026	GOVI On 06-August-26			GOVI	1413.27	1392.7570	1413.2740	1392.7570	0.00
17/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2242740	204	224	204	0.00
17/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
17/04/2026	GOVI On 05-November-26			GOVI	1439.61	1418.7490	1439.6140	1418.7490	0.00
17/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1626140	142	163	142	0.00
17/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
17/04/2026	GOVI On 04-February-27			GOVI	1466.94	1445.7250	1466.9370	1445.7250	0.00
17/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	979370	77	98	77	0.00
17/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
17/04/2026	GOVI On 06-May-27			GOVI	1494.60	1473.0120	1494.6010	1473.0120	0.00
17/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	676010	46	68	46	0.00
17/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
17/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/04/2026	I258 On 07-May-26			Bond Future	133.19	133.1908	133.1870	133.1908	0.00
17/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19457	19	19	19	0.00
17/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
17/04/2026	I258 On 06-August-26			Bond Future	132.79	132.7944	132.7850	132.7944	0.00
17/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	19835	20	20	20	0.00
17/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
17/04/2026	I258 On 05-November-26			Bond Future	135.27	135.2785	135.2657	135.2785	0.00
17/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20316	20	20	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
17/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
17/04/2026	I258 On 04-February-27			Bond Future	134.95	134.9716	134.9548	134.9716	0.00
17/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16060	16	16	16	0.00
17/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	5	0	0	0	0.00
17/04/2026	I258 On 06-May-27			Bond Future	137.53	137.5477	137.5286	137.5477	0.00
17/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4311	4	4	4	0.00
17/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1562	2	2	2	0.00
17/04/2026	IGOV On 07-May-26			Index Future	443.71	443.5680	443.7110	443.5680	263.00
17/04/2026	IGOV On 06-August-26			Index Future	451.77	451.6430	451.7700	451.6430	0.00
17/04/2026	IGOV On 05-November-26			Index Future	460.30	460.1790	460.2970	460.1790	0.00
17/04/2026	IGOV On 04-February-27			Index Future	469.14	469.0340	469.1390	469.0340	0.00
17/04/2026	IGOV On 06-May-27			Index Future	478.09	477.9900	478.0890	477.9900	0.00
17/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/04/2026	R033 On 07-May-26			Bond Future	8.06	110.0062	111.2031	110.0062	310.00
17/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11915	11	12	11	0.00
17/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R033 On 06-August-26			Bond Future	8.11	112.0032	113.2169	112.0032	9,189.00
17/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10939	10	11	10	0.00
17/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	177	0	0	0	0.00
17/04/2026	R033 On 05-November-26			Bond Future	8.13	109.0298	110.2633	109.0298	0.00
17/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6944	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	958	1	1	1	0.00
17/04/2026	R033 On 04-February-27			Bond Future	8.16	111.1036	112.3567	111.1036	0.00
17/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	4546	4	5	4	0.00
17/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2121	3	2	3	0.00
17/04/2026	R033 On 06-May-27			Bond Future	8.19	108.1567	109.4318	108.1567	0.00
17/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2591	2	3	2	0.00
17/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	3853	5	4	5	0.00
17/04/2026	R035 On 07-May-26			Bond Future	8.25	104.2363	105.5998	104.2363	35,236.00
17/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	14940	14	15	14	0.00
17/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	13899	13	14	13	0.00
17/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	11227	10	11	10	0.00
17/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	8449	7	8	7	200.00
17/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	14161	13	14	13	0.00
17/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	11498	10	11	10	0.00
17/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	8732	7	9	7	350.00
17/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	13794	12	14	12	0.00
17/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	8336	7	8	7	250.00
17/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	11117	10	11	10	0.00
17/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	1069	0	1	0	0.00
17/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	2133	1	2	1	0.00
17/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	3430	2	3	2	1,000.00
17/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	5805	4	6	4	0.00
17/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	996	0	1	0	1,000.00
17/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	81	0	0	0	0.00
17/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	10	0	0	0	1,000.00
17/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	739	2	1	2	0.00
17/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	253	1	0	1	16,000.00
17/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	686	1	1	1	16,000.00
17/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
17/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	1	0	0	0	0.00
17/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
17/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
17/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	1	0	0	0	0.00
17/04/2026	R035 On 07-May-26	10.71	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
17/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
17/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	1	0	0	0	0.00
17/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
17/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R035 On 06-August-26			Bond Future	8.29	106.1285	107.5121	106.1285	71,174.00
17/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	15458	14	15	14	0.00
17/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	8641	7	9	7	0.00
17/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	10760	9	11	9	0.00
17/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	11224	10	11	10	0.00
17/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	706	0	1	0	5,000.00
17/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	1017	1	1	1	0.00
17/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	2236	2	2	2	0.00
17/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	1110	1	1	1	5,000.00
17/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	2066	1	2	1	1,000.00
17/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	4048	3	4	3	1,000.00
17/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	6952	6	7	6	0.00
17/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	8589	7	9	7	0.00
17/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	6051	5	6	5	0.00
17/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	3693	3	4	3	350.00
17/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	8177	7	8	7	0.00
17/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	6100	5	6	5	250.00
17/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	5657	5	6	5	200.00
17/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	302	0	0	0	200.00
17/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	624	1	1	1	0.00
17/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	555	1	1	1	350.00
17/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1132	2	1	2	0.00
17/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	270	0	0	0	350.00
17/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	427	1	0	1	1,000.00
17/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1010	1	1	1	0.00
17/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2059	3	2	3	0.00
17/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	1921	3	2	3	5,000.00
17/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	3231	4	3	4	0.00
17/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	3456	4	3	4	0.00
17/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	4428	6	4	6	0.00
17/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	132	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	150	0	0	0	200.00
17/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	266	0	0	0	250.00
17/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	547	1	1	1	0.00
17/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	26	0	0	0	0.00
17/04/2026	R035 On 05-November-26			Bond Future	8.32	103.5869	104.9936	103.5869	210.00
17/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	10157	9	10	9	0.00
17/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	6687	6	7	6	0.00
17/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	4458	4	4	4	200.00
17/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	9046	8	9	8	0.00
17/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	5181	4	5	4	0.00
17/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	3171	2	3	2	0.00
17/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1707	1	2	1	600.00
17/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2276	3	2	3	600.00
17/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	3855	5	4	5	0.00
17/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1357	2	1	2	600.00
17/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	594	1	1	1	200.00
17/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	989	1	1	1	200.00
17/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	1618	2	2	2	0.00
17/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	472	1	0	1	0.00
17/04/2026	R035 On 04-February-27			Bond Future	8.35	105.5570	106.9867	105.5570	0.00
17/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	5609	5	6	5	0.00
17/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2617	2	3	2	3,000.00
17/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4918	4	5	4	0.00
17/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1525	1	2	1	3,000.00
17/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2036	3	2	3	3,000.00
17/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	3515	4	4	4	0.00
17/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	5457	6	5	6	0.00
17/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	1767	2	2	2	0.00
17/04/2026	R035 On 06-May-27			Bond Future	8.38	103.0441	104.4992	103.0441	0.00
17/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2997	2	3	2	0.00
17/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	3758	5	4	5	0.00
17/04/2026	R038 On 07-May-26			Bond Future	8.66	115.6632	117.4540	115.6632	4,094.00
17/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	19605	18	20	18	0.00
17/04/2026	R038 On 07-May-26	11.40	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
17/04/2026	R038 On 06-August-26			Bond Future	8.71	117.7628	119.5810	117.7628	945.00
17/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	21246	19	21	19	0.00
17/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	22	0	0	0	0.00
17/04/2026	R038 On 05-November-26			Bond Future	8.75	114.4547	116.3037	114.4547	0.00
17/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	14681	13	15	13	0.00
17/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	583	1	1	1	0.00
17/04/2026	R038 On 04-February-27			Bond Future	8.79	116.6317	118.5118	116.6317	0.00
17/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	8317	7	8	7	0.00
17/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2330	3	2	3	0.00
17/04/2026	R038 On 06-May-27			Bond Future	8.84	113.3478	115.2616	113.3478	0.00
17/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	4328	3	4	3	0.00
17/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	5297	6	5	6	0.00
17/04/2026	R053 On 07-May-26			Bond Future	8.78	127.6737	130.4499	127.6737	23,581.00
17/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	29675	27	30	27	0.00
17/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R053 On 06-August-26			Bond Future	8.82	129.9913	132.8121	129.9913	68,669.00
17/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	33725	31	34	31	0.00
17/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	2947	2	3	2	0.00
17/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	6275	5	6	5	530.00
17/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	1187	1	1	1	530.00
17/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	10621	8	11	8	0.00
17/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	1396	2	1	2	530.00
17/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	5806	8	6	8	0.00
17/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	10876	13	11	13	0.00
17/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	2847	4	3	4	530.00
17/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	25	0	0	0	0.00
17/04/2026	R053 On 05-November-26			Bond Future	8.85	126.5309	129.4008	126.5309	0.00
17/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	25283	23	25	23	0.00
17/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	658	1	1	1	0.00
17/04/2026	R053 On 04-February-27			Bond Future	8.88	128.9374	131.8575	128.9374	0.00
17/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	15275	13	15	13	0.00
17/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	2691	3	3	3	0.00
17/04/2026	R053 On 06-May-27			Bond Future	8.92	125.5076	128.4808	125.5076	0.00
17/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	7437	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	7395	9	7	9	0.00
17/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
17/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	37	0	0	0	0.00
17/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	37	0	0	0	0.00
17/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
17/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	59	0	0	0	0.00
17/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	59	0	0	0	0.00
17/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
17/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	40	0	0	0	0.00
17/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	40	0	0	0	0.00
17/04/2026	R202 On 07-May-26			Bond Future	298.80	298.0333	298.8044	298.0333	772.00
17/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21254	20	21	20	0.00
17/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R202 On 06-August-26			Bond Future	298.89	298.1144	298.8867	298.1144	565.00
17/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20027	19	20	19	0.00
17/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R202 On 05-November-26			Bond Future	304.47	303.6900	304.4697	303.6900	0.00
17/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24010	23	24	23	0.00
17/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R202 On 04-February-27			Bond Future	304.80	304.0171	304.8027	304.0171	0.00
17/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10073	9	10	9	0.00
17/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R202 On 06-May-27			Bond Future	310.62	309.8207	310.6166	309.8207	0.00
17/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3627	3	4	3	0.00
17/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R209 On 07-May-26			Bond Future	8.42	85.0203	86.3397	85.0203	15,982.00
17/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	14170	13	14	13	0.00
17/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R209 On 06-August-26			Bond Future	8.46	86.5637	87.9032	86.5637	36,147.00
17/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	15258	14	15	14	0.00
17/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	21	0	0	0	0.00
17/04/2026	R209 On 05-November-26			Bond Future	8.49	85.0112	86.3734	85.0112	0.00
17/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	10248	9	10	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
17/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	462	1	0	1	0.00
17/04/2026	R209 On 04-February-27			Bond Future	8.52	86.6280	88.0131	86.6280	0.00
17/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5877	5	6	5	0.00
17/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1824	1	2	1	3,237.00
17/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	4603	4	5	4	0.00
17/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2176	3	2	3	3,237.00
17/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	4695	6	5	6	0.00
17/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	1719	2	2	2	0.00
17/04/2026	R209 On 06-May-27			Bond Future	8.56	85.1107	86.5206	85.1107	0.00
17/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2931	2	3	2	0.00
17/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2543	2	3	2	4,620.00
17/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	6066	5	6	5	0.00
17/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	1953	2	2	2	4,620.00
17/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4286	5	4	5	0.00
17/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	3766	5	4	5	0.00
17/04/2026	R210 On 07-May-26			Bond Future	261.53	261.8136	261.5332	261.8136	945.00
17/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6133	6	6	6	0.00
17/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R210 On 06-August-26			Bond Future	266.33	266.6317	266.3347	266.6317	148.00
17/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6495	7	6	7	0.00
17/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R210 On 05-November-26			Bond Future	267.78	268.0892	267.7809	268.0892	0.00
17/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14451	15	14	15	0.00
17/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R210 On 04-February-27			Bond Future	272.92	273.2485	272.9250	273.2485	0.00
17/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6895	7	7	7	0.00
17/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R210 On 06-May-27			Bond Future	274.52	274.8543	274.5218	274.8543	0.00
17/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3392	4	3	4	0.00
17/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R213 On 07-May-26			Bond Future	7.81	97.3275	98.1862	97.3275	85,145.00
17/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	7341	6	7	6	0.00
17/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R213 On 06-August-26			Bond Future	7.84	99.0943	99.9642	99.0943	18,468.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6630	6	7	6	0.00
17/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	82	0	0	0	0.00
17/04/2026	R213 On 05-November-26			Bond Future	7.86	97.3738	98.2575	97.3738	0.00
17/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3663	3	4	3	0.00
17/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	594	1	1	1	0.00
17/04/2026	R213 On 04-February-27			Bond Future	7.88	99.2256	100.1227	99.2256	0.00
17/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	2211	2	2	2	0.00
17/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1346	2	1	2	0.00
17/04/2026	R213 On 06-May-27			Bond Future	7.90	97.5450	98.4576	97.5450	0.00
17/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1266	1	1	1	0.00
17/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4863	4	5	4	0.00
17/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	2258	2	2	2	2,830.00
17/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	676	1	1	1	2,830.00
17/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1519	2	2	2	0.00
17/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2341	3	2	3	0.00
17/04/2026	R214 On 07-May-26			Bond Future	8.84	80.6143	82.1580	80.6143	21,445.00
17/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	16215	15	16	15	0.00
17/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R214 On 06-August-26			Bond Future	8.88	82.0777	83.6458	82.0777	19,563.00
17/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	18047	16	18	16	0.00
17/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	27	0	0	0	0.00
17/04/2026	R214 On 05-November-26			Bond Future	8.92	80.2966	81.8917	80.2966	0.00
17/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	13026	12	13	12	0.00
17/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	485	1	0	1	0.00
17/04/2026	R214 On 04-February-27			Bond Future	8.96	81.8237	83.4463	81.8237	0.00
17/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	7864	7	8	7	0.00
17/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	1809	2	2	2	0.00
17/04/2026	R214 On 06-May-27			Bond Future	9.00	80.0685	81.7204	80.0685	0.00
17/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3695	3	4	3	0.00
17/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	4506	5	5	5	0.00
17/04/2026	R248 On 07-May-26			Bond Future	8.87	98.4998	100.5698	98.4998	134,615.00
17/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	22090	20	22	20	0.00
17/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	87	0	0	0	1,620.00
17/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	3391	2	3	2	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
17/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	718	0	1	0	1,620.00
17/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	3318	2	3	2	0.00
17/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	439	1	0	1	0.00
17/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	421	1	0	1	0.00
17/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	2347	4	2	4	0.00
17/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	5733	8	6	8	0.00
17/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R248 On 06-August-26			Bond Future	8.91	100.2878	102.3910	100.2878	206,121.00
17/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	25559	23	26	23	0.00
17/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	3683	3	4	3	0.00
17/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	10171	8	10	8	0.00
17/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	720	1	1	1	1,762.00
17/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	2846	4	3	4	1,762.00
17/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	18	0	0	0	0.00
17/04/2026	R248 On 05-November-26			Bond Future	8.95	97.7017	99.8414	97.7017	0.00
17/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	19111	17	19	17	0.00
17/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	494	1	0	1	0.00
17/04/2026	R248 On 04-February-27			Bond Future	8.98	99.5599	101.7368	99.5599	0.00
17/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	11558	10	12	10	0.00
17/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	1961	3	2	3	0.00
17/04/2026	R248 On 06-May-27			Bond Future	9.02	96.9972	99.2138	96.9972	0.00
17/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	5631	5	6	5	0.00
17/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	5317	6	5	6	0.00
17/04/2026	R2R9 On 07-May-26			Bond Future	8.78	107.7179	109.4910	107.7179	0.00
17/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	98641	97	99	97	0.00
17/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R2R9 On 06-August-26			Bond Future	8.83	109.6732	111.4737	109.6732	0.00
17/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	98354	97	98	97	0.00
17/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R2R9 On 05-November-26			Bond Future	8.87	106.7199	108.5511	106.7199	0.00
17/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	97581	96	98	96	0.00
17/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R2R9 On 04-February-27			Bond Future	8.91	108.7497	110.6119	108.7497	0.00
17/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	7672	6	8	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
17/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	513	1	1	1	0.00
17/04/2026	R2R9 On 06-May-27			Bond Future	8.96	105.8215	107.7172	105.8215	0.00
17/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2647	2	3	2	0.00
17/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	3616	5	4	5	0.00
17/04/2026	R4R2 On 07-May-26			Bond Future	8.92	109.4140	111.3054	109.4140	7,195.00
17/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	100216	98	100	98	0.00
17/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R4R2 On 06-August-26			Bond Future	8.97	111.4001	113.3210	111.4001	10,144.00
17/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	99904	98	100	98	0.00
17/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R4R2 On 05-November-26			Bond Future	9.01	108.3527	110.3064	108.3527	0.00
17/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	99084	97	99	97	0.00
17/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
17/04/2026	R4R2 On 04-February-27			Bond Future	9.05	110.4136	112.4006	110.4136	0.00
17/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	9284	8	9	8	0.00
17/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	491	1	0	1	0.00
17/04/2026	R4R2 On 06-May-27			Bond Future	9.10	107.3907	109.4134	107.3907	0.00
17/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3154	2	3	2	0.00
17/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	3985	5	4	5	0.00
17/04/2026	RR87 On 07-May-26			Bond Future	7.05	102.8047	102.8907	102.8047	0.00
17/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	4	0	0	0	0.00
17/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	138	0	0	0	0.00
17/04/2026	RR87 On 06-August-26			Bond Future	6.85	100.9301	101.0170	100.9301	0.00
17/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	15	0	0	0	0.00
17/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	128	0	0	0	0.00
17/04/2026	RR87 On 05-November-26			Bond Future	5.36	102.7945	102.8806	102.7945	0.00
17/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	17	0	0	0	0.00
17/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	27	0	0	0	0.00
17/04/2026	RR88 On 07-May-26			Bond Future	7.34	105.3643	105.6152	105.3643	0.00
17/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
17/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	759	1	1	1	0.00
17/04/2026	RR88 On 06-August-26			Bond Future	7.36	104.4292	104.6638	104.4292	0.00
17/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	25	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
17/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	708	1	1	1	0.00
17/04/2026	RR88 On 05-November-26			Bond Future	7.31	105.7216	105.9718	105.7216	0.00
17/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	46	0	0	0	0.00
17/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	672	1	1	1	0.00
17/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00