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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/04/2026 TO: 21/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	2029 On 07-May-26			Bond Future	146.98	146.9810	146.9768	146.9810	3,348.00
21/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5157	5	5	5	0.00
21/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2029 On 06-August-26			Bond Future	149.67	149.6793	149.6748	149.6793	5,346.00
21/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5575	6	6	6	0.00
21/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2029 On 05-November-26			Bond Future	150.99	150.9932	150.9881	150.9932	0.00
21/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3428	3	3	3	0.00
21/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2029 On 04-February-27			Bond Future	153.89	153.8937	153.8883	153.8937	0.00
21/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4168	4	4	4	0.00
21/04/2026	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
21/04/2026	2029 On 06-May-27			Bond Future	155.31	155.3139	155.3093	155.3139	0.00
21/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1989	2	2	2	0.00
21/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2030 On 07-May-26			Bond Future	7.80	103.1177	102.8599	103.1177	71,662.00
21/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4932	5	5	5	0.00
21/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	254	0	0	0	1,000.00
21/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	622	1	1	1	0.00
21/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	5	0	0	0	1,000.00
21/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	530	0	1	0	0.00
21/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	229	0	0	0	1,000.00
21/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	1898	2	2	2	0.00
21/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2030 On 06-August-26			Bond Future	7.85	100.9755	100.7128	100.9755	137,128.00
21/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	4143	4	4	4	0.00
21/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	222	0	0	0	1,000.00
21/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	739	1	1	1	1,000.00
21/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1346	2	1	2	0.00
21/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	711	1	1	1	1,000.00
21/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1150	1	1	1	0.00
21/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2151	2	2	2	0.00
21/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	134	0	0	0	0.00
21/04/2026	2030 On 05-November-26			Bond Future	7.87	102.8383	102.5705	102.8383	301.00
21/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	2187	2	2	2	0.00
21/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	732	1	1	1	0.00
21/04/2026	2030 On 04-February-27			Bond Future	7.88	100.7829	100.5099	100.7829	0.00
21/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1224	1	1	1	0.00
21/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1379	1	1	1	0.00
21/04/2026	2030 On 06-May-27			Bond Future	7.91	102.6822	102.4043	102.6822	0.00
21/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	632	1	1	1	0.00
21/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2194	2	2	2	0.00
21/04/2026	2031 On 07-May-26			Bond Future	115.40	115.4014	115.3989	115.4014	1,878.00
21/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1559	2	2	2	0.00
21/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2031 On 06-August-26			Bond Future	115.10	115.1028	115.0994	115.1028	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
21/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1305	1	1	1	0.00
21/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	15	0	0	0	0.00
21/04/2026	2031 On 05-November-26			Bond Future	117.25	117.2528	117.2491	117.2528	0.00
21/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	5759	6	6	6	0.00
21/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2031 On 04-February-27			Bond Future	117.03	117.0349	117.0322	117.0349	0.00
21/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1009	1	1	1	0.00
21/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	157	0	0	0	0.00
21/04/2026	2031 On 06-May-27			Bond Future	119.26	119.2671	119.2643	119.2671	0.00
21/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2407	2	2	2	0.00
21/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	13	0	0	0	0.00
21/04/2026	2032 On 07-May-26			Bond Future	8.13	101.9021	101.5065	101.9021	64,997.00
21/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8803	9	9	9	0.00
21/04/2026	2032 On 07-May-26		Call	Bond Future	1671.52	2.0181	1.6715	2.0181	0.00
21/04/2026	2032 On 07-May-26		Put	Bond Future	165.01	0.1159	0.1650	0.1159	0.00
21/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2032 On 06-August-26			Bond Future	8.17	103.7473	103.3444	103.7473	109,331.00
21/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	8318	9	8	9	0.00
21/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	91	0	0	0	0.00
21/04/2026	2032 On 05-November-26			Bond Future	8.21	101.5012	101.0906	101.5012	0.00
21/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4732	5	5	5	0.00
21/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	752	1	1	1	0.00
21/04/2026	2032 On 04-February-27			Bond Future	8.24	103.4281	103.0096	103.4281	0.00
21/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2797	3	3	3	0.00
21/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	1820	2	2	2	0.00
21/04/2026	2032 On 06-May-27			Bond Future	8.28	101.2175	100.7913	101.2175	0.00
21/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1439	2	1	2	0.00
21/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3359	3	3	3	0.00
21/04/2026	2033 On 07-May-26			Bond Future	144.43	144.2482	144.4264	144.2482	8,182.00
21/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	9266	9	9	9	0.00
21/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2033 On 06-August-26			Bond Future	147.08	146.8961	147.0775	146.8961	5,586.00
21/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12828	13	13	13	0.00
21/04/2026	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
21/04/2026	2033 On 05-November-26			Bond Future	148.24	148.0567	148.2405	148.0567	0.00
21/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10981	11	11	11	0.00
21/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2033 On 04-February-27			Bond Future	151.09	150.9007	151.0880	150.9007	0.00
21/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	8378	8	8	8	0.00
21/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2033 On 06-May-27			Bond Future	152.35	152.1591	152.3508	152.1591	0.00
21/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	1141	1	1	1	0.00
21/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2037 On 07-May-26			Bond Future	8.71	101.5436	100.9273	101.5436	162,457.00
21/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15845	16	16	16	0.00
21/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	21380	22	21	22	0.00
21/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13823	14	14	14	142.00
21/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	5169	6	5	6	1,500.00
21/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	8675	9	9	9	0.00
21/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	2219	3	2	3	1,500.00
21/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	18	0	0	0	0.00
21/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	1	0	0	0	1,500.00
21/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	246	0	0	0	0.00
21/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
21/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2037 On 06-August-26			Bond Future	8.76	99.1223	98.4947	99.1223	122,451.00
21/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	17331	18	17	18	0.00
21/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	15219	16	15	16	0.00
21/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	12038	13	12	13	0.00
21/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	8343	9	8	9	2,541.00
21/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	158	0	0	0	2,541.00
21/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	401	0	0	0	0.00
21/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	57	0	0	0	2,541.00
21/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	23	0	0	0	0.00
21/04/2026	2037 On 05-November-26			Bond Future	8.80	100.9510	100.3116	100.9510	0.00
21/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	11579	12	12	12	0.00
21/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	12650	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	9593	10	10	10	0.00
21/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5831	6	6	6	4,490.00
21/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	799	1	1	1	4,490.00
21/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1648	1	2	1	0.00
21/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	471	0	0	0	4,490.00
21/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	565	1	1	1	0.00
21/04/2026	2037 On 04-February-27			Bond Future	8.84	98.6093	97.9577	98.6093	0.00
21/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	6341	7	6	7	0.00
21/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7678	8	8	8	0.00
21/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	5443	6	5	6	0.00
21/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2310	3	2	3	4,490.00
21/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2502	2	3	2	4,490.00
21/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	4958	5	5	5	0.00
21/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1710	2	2	2	4,490.00
21/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2174	2	2	2	0.00
21/04/2026	2037 On 06-May-27			Bond Future	8.89	100.4676	99.8038	100.4676	0.00
21/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2983	3	3	3	0.00
21/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	4985	5	5	5	0.00
21/04/2026	2038 On 07-May-26			Bond Future	161.41	160.4483	161.4081	160.4483	3,588.00
21/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16878	16	17	16	0.00
21/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2038 On 06-August-26			Bond Future	162.18	161.1993	162.1758	161.1993	2,676.00
21/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	17456	16	17	16	0.00
21/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2038 On 05-November-26			Bond Future	165.20	164.2101	165.2046	164.2101	0.00
21/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18895	18	19	18	0.00
21/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2038 On 04-February-27			Bond Future	166.14	165.1217	166.1362	165.1217	0.00
21/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	12306	11	12	11	0.00
21/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2038 On 06-May-27			Bond Future	169.31	168.2714	169.3053	168.2714	0.00
21/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	3205	2	3	2	0.00
21/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2040 On 07-May-26			Bond Future	8.97	103.4117	102.7049	103.4117	33,990.00

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21/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	18279	19	18	19	0.00
21/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	23084	24	23	24	0.00
21/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	20343	21	20	21	0.00
21/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	21401	22	21	22	0.00
21/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	18570	19	19	19	0.00
21/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14970	16	15	16	0.00
21/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	12310	13	12	13	1,460.00
21/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	226	0	0	0	27,500.00
21/04/2026	2040 On 07-May-26		Call	Bond Future	3027.02	3.6434	3.0270	3.6434	0.00
21/04/2026	2040 On 07-May-26		Put	Bond Future	322.10	0.2317	0.3221	0.2317	0.00
21/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	2788	2	3	2	0.00
21/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
21/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
21/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2040 On 06-August-26			Bond Future	9.03	100.7736	100.0539	100.7736	68,656.00
21/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	20641	21	21	21	0.00
21/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	21	0	0	0	0.00
21/04/2026	2040 On 05-November-26			Bond Future	9.07	102.6328	101.8996	102.6328	1,566.00
21/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	14165	15	14	15	0.00
21/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	15346	16	15	16	0.00
21/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11945	13	12	13	0.00
21/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7685	8	8	8	2,300.00
21/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	819	1	1	1	2,300.00
21/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1626	1	2	1	0.00
21/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	494	0	0	0	2,300.00
21/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	591	1	1	1	0.00
21/04/2026	2040 On 04-February-27			Bond Future	9.12	100.0726	99.3254	100.0726	0.00
21/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	8064	9	8	9	0.00
21/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2919	3	3	3	2,300.00
21/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	9306	10	9	10	0.00
21/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6749	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	2748	3	3	3	2,300.00
21/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	5497	5	5	5	0.00
21/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	1871	2	2	2	2,300.00
21/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2255	2	2	2	0.00
21/04/2026	2040 On 06-May-27			Bond Future	9.17	101.9584	101.1972	101.9584	0.00
21/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3518	4	4	4	0.00
21/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	5687	5	6	5	0.00
21/04/2026	2043 On 07-May-26			Bond Future	125.77	125.7679	125.7656	125.7679	0.00
21/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14066	14	14	14	0.00
21/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2043 On 06-August-26			Bond Future	125.23	125.2295	125.2261	125.2295	3,416.00
21/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14346	14	14	14	0.00
21/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2043 On 05-November-26			Bond Future	127.57	127.5687	127.5651	127.5687	0.00
21/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14725	15	15	15	0.00
21/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2043 On 04-February-27			Bond Future	127.11	127.1094	127.1068	127.1094	0.00
21/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9488	9	9	9	0.00
21/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	12	0	0	0	0.00
21/04/2026	2043 On 06-May-27			Bond Future	129.53	129.5335	129.5311	129.5335	0.00
21/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	3027	3	3	3	0.00
21/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	976	1	1	1	0.00
21/04/2026	2044 On 07-May-26			Bond Future	9.07	100.4289	99.6114	100.4289	114,483.00
21/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	19660	20	20	20	0.00
21/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	7495	8	7	8	0.00
21/04/2026	2044 On 07-May-26		Call	Bond Future	1192.35	1.6509	1.1924	1.6509	0.00
21/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	16	0	0	0	15,000.00
21/04/2026	2044 On 07-May-26		Put	Bond Future	1580.95	1.2220	1.5810	1.2220	0.00
21/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2044 On 06-August-26			Bond Future	9.13	97.8622	97.0297	97.8622	45,903.00
21/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	22719	24	23	24	0.00
21/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2439	3	2	3	0.00
21/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3561	4	4	4	0.00
21/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	6357	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
21/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1295	1	1	1	14,500.00
21/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2519	2	3	2	7,000.00
21/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	3508	3	4	3	7,000.00
21/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	18	0	0	0	0.00
21/04/2026	2044 On 05-November-26			Bond Future	9.17	99.6676	98.8196	99.6676	2,662.00
21/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	16378	17	16	17	0.00
21/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	531	0	1	0	0.00
21/04/2026	2044 On 04-February-27			Bond Future	9.21	97.1764	96.3121	97.1764	0.00
21/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	9677	10	10	10	0.00
21/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2134	2	2	2	0.00
21/04/2026	2044 On 06-May-27			Bond Future	9.26	99.0075	98.1272	99.0075	0.00
21/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4322	5	4	5	0.00
21/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	5776	5	6	5	0.00
21/04/2026	2046 On 07-May-26			Bond Future	143.22	142.0637	143.2240	142.0637	10,691.00
21/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	18274	17	18	17	0.00
21/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2046 On 06-August-26			Bond Future	145.85	144.6717	145.8530	144.6717	8,222.00
21/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	23473	22	23	22	0.00
21/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2046 On 05-November-26			Bond Future	146.25	145.0458	146.2484	145.0458	0.00
21/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	20768	20	21	20	0.00
21/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2046 On 04-February-27			Bond Future	149.06	147.8320	149.0576	147.8320	0.00
21/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	17968	17	18	17	0.00
21/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2046 On 06-May-27			Bond Future	149.52	148.2705	149.5207	148.2705	0.00
21/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	531	0	1	0	0.00
21/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	1	0	1	0.00
21/04/2026	2050 On 07-May-26			Bond Future	150.05	149.7943	150.0464	149.7943	7,541.00
21/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	25976	26	26	26	0.00
21/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2050 On 06-August-26			Bond Future	150.36	150.0999	150.3562	150.0999	9,849.00
21/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	27086	27	27	27	0.00
21/04/2026	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
21/04/2026	2050 On 05-November-26			Bond Future	153.16	152.9035	153.1643	152.9035	0.00
21/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	29324	29	29	29	0.00
21/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2050 On 04-February-27			Bond Future	153.61	153.3441	153.6106	153.3441	0.00
21/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	21221	21	21	21	0.00
21/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
21/04/2026	2050 On 06-May-27			Bond Future	156.54	156.2690	156.5410	156.2690	0.00
21/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	6081	6	6	6	0.00
21/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
21/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	AL37 On 07-May-26			Index Future	1272.97	1277.2390	1272.9680	1277.2390	0.00
21/04/2026	AL37 On 06-August-26			Index Future	1295.76	1300.1120	1295.7630	1300.1120	0.00
21/04/2026	AL37 On 05-November-26			Index Future	1319.90	1324.3350	1319.9020	1324.3350	0.00
21/04/2026	AL37 On 04-February-27			Index Future	1344.95	1349.4670	1344.9490	1349.4670	0.00
21/04/2026	AL37 On 06-May-27			Index Future	1370.32	1374.9190	1370.3170	1374.9190	0.00
21/04/2026	AL7T On 07-May-26			Index Future	1654.86	1664.8530	1654.8560	1664.8530	0.00
21/04/2026	AL7T On 06-August-26			Index Future	1684.49	1694.6680	1684.4900	1694.6680	0.00
21/04/2026	AL7T On 05-November-26			Index Future	1715.87	1726.2420	1715.8710	1726.2420	0.00
21/04/2026	AL7T On 04-February-27			Index Future	1748.43	1759.0010	1748.4320	1759.0010	0.00
21/04/2026	AL7T On 06-May-27			Index Future	1781.41	1792.1770	1781.4100	1792.1770	0.00
21/04/2026	ALBI On 07-May-26			Index Future	1400.00	1408.2710	1399.9960	1408.2710	65.00
21/04/2026	ALBI On 06-August-26			Index Future	1425.07	1433.4920	1425.0660	1433.4920	12.00
21/04/2026	ALBI On 05-November-26			Index Future	1451.61	1460.2000	1451.6140	1460.2000	0.00
21/04/2026	ALBI On 04-February-27			Index Future	1479.16	1487.9100	1479.1610	1487.9100	0.00
21/04/2026	ALBI On 06-May-27			Index Future	1507.06	1515.9730	1507.0590	1515.9730	0.00
21/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	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
21/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	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
21/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	ES33 On 07-May-26			Bond Future	8.89	94.2470	93.7641	94.2470	0.00
21/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12884	13	13	13	0.00
21/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
21/04/2026	ES33 On 06-August-26			Bond Future	8.96	95.9771	95.4853	95.9771	0.00
21/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13617	14	14	14	0.00
21/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
21/04/2026	ES33 On 05-November-26			Bond Future	9.03	93.9765	93.4753	93.9765	0.00
21/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	8147	9	8	9	0.00
21/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
21/04/2026	ES33 On 04-February-27			Bond Future	9.09	95.7820	95.2711	95.7820	0.00
21/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2775	3	3	3	0.00
21/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
21/04/2026	ES33 On 06-May-27			Bond Future	9.16	93.8135	93.2930	93.8135	0.00
21/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
21/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	1632	1	2	1	0.00
21/04/2026	ES42 On 07-May-26			Bond Future	9.40	93.7441	93.0448	93.7441	0.00
21/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	18403	19	18	19	0.00
21/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
21/04/2026	ES42 On 06-August-26			Bond Future	9.46	95.4651	94.7527	95.4651	0.00
21/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	20278	21	20	21	0.00
21/04/2026	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
21/04/2026	ES42 On 05-November-26			Bond Future	9.51	92.9840	92.2582	92.9840	0.00
21/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	14293	15	14	15	0.00
21/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
21/04/2026	ES42 On 04-February-27			Bond Future	9.56	94.7705	94.0307	94.7705	0.00
21/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	5171	6	5	6	0.00
21/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
21/04/2026	ES42 On 06-May-27			Bond Future	9.62	92.3136	91.5597	92.3136	0.00
21/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
21/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	2183	1	2	1	0.00
21/04/2026	GOVI On 07-May-26			GOVI	1373.82	1382.1970	1373.8160	1382.1970	304.00
21/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1968160	205	197	205	0.00
21/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
21/04/2026	GOVI On 06-August-26			GOVI	1398.42	1406.9510	1398.4170	1406.9510	329.00
21/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	2094170	218	209	218	0.00
21/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
21/04/2026	GOVI On 05-November-26			GOVI	1424.47	1433.1640	1424.4690	1433.1640	0.00
21/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1474690	156	147	156	0.00
21/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
21/04/2026	GOVI On 04-February-27			GOVI	1451.50	1460.3620	1451.5000	1460.3620	0.00
21/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	825000	91	83	91	0.00
21/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
21/04/2026	GOVI On 06-May-27			GOVI	1478.88	1487.9050	1478.8770	1487.9050	0.00
21/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	518770	61	52	61	0.00
21/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
21/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2026	I258 On 07-May-26			Bond Future	133.63	133.6338	133.6311	133.6338	0.00
21/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19901	20	20	20	0.00
21/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
21/04/2026	I258 On 06-August-26			Bond Future	133.24	133.2397	133.2359	133.2397	0.00
21/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20286	20	20	20	0.00
21/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
21/04/2026	I258 On 05-November-26			Bond Future	135.72	135.7286	135.7246	135.7286	0.00
21/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20775	21	21	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
21/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
21/04/2026	I258 On 04-February-27			Bond Future	135.42	135.4260	135.4230	135.4260	0.00
21/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16527	17	17	17	0.00
21/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	4	0	0	0	0.00
21/04/2026	I258 On 06-May-27			Bond Future	138.01	138.0088	138.0061	138.0088	0.00
21/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4622	5	5	5	0.00
21/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1396	1	1	1	0.00
21/04/2026	IGOV On 07-May-26			Index Future	447.15	446.0520	447.1530	446.0520	264.00
21/04/2026	IGOV On 06-August-26			Index Future	455.27	454.1510	455.2710	454.1510	0.00
21/04/2026	IGOV On 05-November-26			Index Future	463.86	462.7200	463.8610	462.7200	0.00
21/04/2026	IGOV On 04-February-27			Index Future	472.77	471.6080	472.7700	471.6080	0.00
21/04/2026	IGOV On 06-May-27			Index Future	481.79	480.6070	481.7920	480.6070	0.00
21/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
21/04/2026	R033 On 07-May-26			Bond Future	8.23	110.7319	110.2913	110.7319	310.00
21/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	11003	11	11	11	0.00
21/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R033 On 06-August-26			Bond Future	8.28	112.7370	112.2883	112.7370	9,189.00
21/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	10052	10	10	10	0.00
21/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	218	0	0	0	0.00
21/04/2026	R033 On 05-November-26			Bond Future	8.32	109.7743	109.3172	109.7743	0.00
21/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	6187	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
21/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1147	1	1	1	0.00
21/04/2026	R033 On 04-February-27			Bond Future	8.35	111.8583	111.3924	111.8583	0.00
21/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3937	4	4	4	0.00
21/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2475	2	2	2	0.00
21/04/2026	R033 On 06-May-27			Bond Future	8.39	108.9242	108.4495	108.9242	0.00
21/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	2156	2	2	2	0.00
21/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4399	4	4	4	0.00
21/04/2026	R035 On 07-May-26			Bond Future	8.42	105.1257	104.4973	105.1257	55,198.00
21/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13837	14	14	14	0.00
21/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12797	13	13	13	0.00
21/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	10124	11	10	11	0.00
21/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	7347	8	7	8	200.00
21/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	13058	14	13	14	0.00
21/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	10396	11	10	11	0.00
21/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	7629	8	8	8	350.00
21/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	12692	13	13	13	0.00
21/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	7233	8	7	8	250.00
21/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	10015	11	10	11	0.00
21/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	462	1	0	1	0.00
21/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	1246	2	1	2	0.00
21/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	2396	3	2	3	1,000.00
21/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4708	5	5	5	0.00
21/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	416	1	0	1	1,000.00
21/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	150	0	0	0	0.00
21/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	15	0	0	0	1,000.00
21/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1263	1	1	1	0.00
21/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	469	0	0	0	16,000.00
21/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1182	1	1	1	16,000.00
21/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
21/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	1	0	0	0	0.00
21/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
21/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
21/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	1	0	0	0	0.00
21/04/2026	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
21/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
21/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	1	0	0	0	0.00
21/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
21/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R035 On 06-August-26			Bond Future	8.47	107.0292	106.3893	107.0292	73,108.00
21/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	14344	15	14	15	0.00
21/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	7609	8	8	8	0.00
21/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9688	10	10	10	0.00
21/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	10146	11	10	11	0.00
21/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	448	1	0	1	4,899.00
21/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	672	1	1	1	0.00
21/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1648	2	2	2	0.00
21/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	740	1	1	1	4,899.00
21/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1506	2	2	2	1,000.00
21/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	3245	4	3	4	1,000.00
21/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5973	7	6	7	0.00
21/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	7558	8	8	8	0.00
21/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	5113	6	5	6	0.00
21/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2923	3	3	3	350.00
21/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	7157	8	7	8	0.00
21/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	5160	6	5	6	250.00
21/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4740	5	5	5	200.00
21/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	405	0	0	0	200.00
21/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	830	1	1	1	0.00
21/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	740	1	1	1	350.00
21/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1484	1	1	1	0.00
21/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	361	0	0	0	350.00
21/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	571	0	1	0	1,000.00
21/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1329	1	1	1	0.00
21/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	2621	2	3	2	0.00
21/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2455	2	2	2	4,899.00
21/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	3984	4	4	4	0.00
21/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4233	4	4	4	0.00
21/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5293	5	5	5	0.00
21/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	177	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
21/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	200	0	0	0	200.00
21/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	356	0	0	0	250.00
21/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	730	1	1	1	0.00
21/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	36	0	0	0	0.00
21/04/2026	R035 On 05-November-26			Bond Future	8.51	104.5016	103.8497	104.5016	3.00
21/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	9135	10	9	10	0.00
21/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5790	6	6	6	0.00
21/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3700	4	4	4	200.00
21/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	8056	9	8	9	0.00
21/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	4369	5	4	5	0.00
21/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2535	3	3	3	0.00
21/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1282	2	1	2	600.00
21/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	2785	2	3	2	600.00
21/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	4573	4	5	4	0.00
21/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1689	1	2	1	600.00
21/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	747	1	1	1	200.00
21/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1235	1	1	1	200.00
21/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2003	2	2	2	0.00
21/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	594	1	1	1	0.00
21/04/2026	R035 On 04-February-27			Bond Future	8.55	106.4853	105.8209	106.4853	0.00
21/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4810	5	5	5	0.00
21/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	2088	2	2	2	3,000.00
21/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	4167	5	4	5	0.00
21/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1167	1	1	1	3,000.00
21/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2451	2	2	2	3,000.00
21/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4152	4	4	4	0.00
21/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6265	6	6	6	0.00
21/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2134	2	2	2	0.00
21/04/2026	R035 On 06-May-27			Bond Future	8.59	103.9885	103.3117	103.9885	0.00
21/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2443	3	2	3	0.00
21/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4392	4	4	4	0.00
21/04/2026	R038 On 07-May-26			Bond Future	8.82	116.8456	116.2017	116.8456	4,085.00
21/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	18352	19	18	19	0.00
21/04/2026	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
21/04/2026	R038 On 06-August-26			Bond Future	8.87	118.9614	118.3057	118.9614	1,068.00
21/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19976	21	20	21	0.00
21/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	28	0	0	0	0.00
21/04/2026	R038 On 05-November-26			Bond Future	8.92	115.6724	115.0044	115.6724	0.00
21/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	13498	14	13	14	0.00
21/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	700	1	1	1	0.00
21/04/2026	R038 On 04-February-27			Bond Future	8.97	117.8684	117.1876	117.8684	0.00
21/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	7371	8	7	8	0.00
21/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	2708	3	3	3	0.00
21/04/2026	R038 On 06-May-27			Bond Future	9.02	114.6062	113.9126	114.6062	0.00
21/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3675	4	4	4	0.00
21/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	5993	6	6	6	0.00
21/04/2026	R053 On 07-May-26			Bond Future	8.95	129.6265	128.3746	129.6265	24,366.00
21/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	27599	29	28	29	0.00
21/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R053 On 06-August-26			Bond Future	8.99	131.9738	130.6989	131.9738	68,906.00
21/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	31620	33	32	33	0.00
21/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	2096	3	2	3	0.00
21/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4924	6	5	6	530.00
21/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	767	1	1	1	530.00
21/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	8916	10	9	10	0.00
21/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	1804	2	2	2	530.00
21/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7069	6	7	6	0.00
21/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	12569	12	13	12	0.00
21/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	3610	3	4	3	530.00
21/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	32	0	0	0	0.00
21/04/2026	R053 On 05-November-26			Bond Future	9.03	128.5466	127.2479	128.5466	0.00
21/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	23270	24	23	24	0.00
21/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	798	1	1	1	0.00
21/04/2026	R053 On 04-February-27			Bond Future	9.06	130.9870	129.6636	130.9870	0.00
21/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	13570	15	14	15	0.00
21/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3180	3	3	3	0.00
21/04/2026	R053 On 06-May-27			Bond Future	9.10	127.5939	126.2457	127.5939	0.00
21/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	6269	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
21/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	8462	8	8	8	0.00
21/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
21/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	33	0	0	0	0.00
21/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	33	0	0	0	0.00
21/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
21/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	58	0	0	0	0.00
21/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	58	0	0	0	0.00
21/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
21/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39	0	0	0	0.00
21/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39	0	0	0	0.00
21/04/2026	R202 On 07-May-26			Bond Future	299.77	300.4604	299.7699	300.4604	772.00
21/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	22220	23	22	23	0.00
21/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R202 On 06-August-26			Bond Future	299.87	300.5728	299.8689	300.5728	565.00
21/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	21009	22	21	22	0.00
21/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R202 On 05-November-26			Bond Future	305.47	306.1866	305.4691	306.1866	0.00
21/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	25009	26	25	26	0.00
21/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R202 On 04-February-27			Bond Future	305.82	306.5517	305.8217	306.5517	0.00
21/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	11092	12	11	12	0.00
21/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R202 On 06-May-27			Bond Future	311.66	312.3991	311.6555	312.3991	0.00
21/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	4666	5	5	5	0.00
21/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R209 On 07-May-26			Bond Future	8.59	85.8910	85.3266	85.8910	16,405.00
21/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	13157	14	13	14	0.00
21/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R209 On 06-August-26			Bond Future	8.64	87.4463	86.8715	87.4463	36,933.00
21/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	14233	15	14	15	0.00
21/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	28	0	0	0	0.00
21/04/2026	R209 On 05-November-26			Bond Future	8.68	85.9079	85.3223	85.9079	0.00
21/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	9303	10	9	10	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
21/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	568	1	1	1	0.00
21/04/2026	R209 On 04-February-27			Bond Future	8.71	87.5387	86.9419	87.5387	0.00
21/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	5124	6	5	6	0.00
21/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1439	2	1	2	3,237.00
21/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3928	4	4	4	0.00
21/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2571	2	3	2	3,237.00
21/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5380	5	5	5	0.00
21/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2037	2	2	2	0.00
21/04/2026	R209 On 06-May-27			Bond Future	8.76	86.0373	85.4293	86.0373	0.00
21/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2420	3	2	3	0.00
21/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	2078	2	2	2	4,620.00
21/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	5315	6	5	6	0.00
21/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2293	2	2	2	4,620.00
21/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	4913	5	5	5	0.00
21/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4346	4	4	4	0.00
21/04/2026	R210 On 07-May-26			Bond Future	261.69	261.7198	261.6863	261.7198	945.00
21/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6286	6	6	6	0.00
21/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R210 On 06-August-26			Bond Future	266.49	266.5243	266.4899	266.5243	148.00
21/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6650	7	7	7	0.00
21/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R210 On 05-November-26			Bond Future	267.94	267.9732	267.9368	267.9732	0.00
21/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14607	15	15	15	0.00
21/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R210 On 04-February-27			Bond Future	273.08	273.1207	273.0835	273.1207	0.00
21/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7054	7	7	7	0.00
21/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R210 On 06-May-27			Bond Future	274.68	274.7207	274.6847	274.7207	0.00
21/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3555	4	4	4	0.00
21/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R213 On 07-May-26			Bond Future	7.97	97.9143	97.5659	97.9143	81,193.00
21/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6721	7	7	7	0.00
21/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R213 On 06-August-26			Bond Future	8.01	99.6872	99.3324	99.6872	19,732.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	6024	6	6	6	0.00
21/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	108	0	0	0	0.00
21/04/2026	R213 On 05-November-26			Bond Future	8.05	97.9752	97.6136	97.9752	0.00
21/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	3167	3	3	3	0.00
21/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	743	1	1	1	0.00
21/04/2026	R213 On 04-February-27			Bond Future	8.08	99.8349	99.4665	99.8349	0.00
21/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1834	2	2	2	0.00
21/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1624	1	2	1	0.00
21/04/2026	R213 On 06-May-27			Bond Future	8.11	98.1645	97.7891	98.1645	0.00
21/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	1002	1	1	1	0.00
21/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	4339	5	4	5	0.00
21/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1885	2	2	2	2,830.00
21/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	820	1	1	1	2,830.00
21/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	1814	2	2	2	0.00
21/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	2745	3	3	3	0.00
21/04/2026	R214 On 07-May-26			Bond Future	9.00	81.7023	81.0762	81.7023	21,445.00
21/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	15133	16	15	16	0.00
21/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R214 On 06-August-26			Bond Future	9.04	83.1817	82.5442	83.1817	19,339.00
21/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16952	18	17	18	0.00
21/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	33	0	0	0	0.00
21/04/2026	R214 On 05-November-26			Bond Future	9.09	81.4189	80.7694	81.4189	0.00
21/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11997	13	12	13	0.00
21/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	578	1	1	1	0.00
21/04/2026	R214 On 04-February-27			Bond Future	9.13	82.9644	82.3026	82.9644	0.00
21/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	7012	7	7	7	0.00
21/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2101	2	2	2	0.00
21/04/2026	R214 On 06-May-27			Bond Future	9.17	81.2296	80.5553	81.2296	0.00
21/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	3126	3	3	3	0.00
21/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5102	5	5	5	0.00
21/04/2026	R248 On 07-May-26			Bond Future	9.02	99.9569	99.1168	99.9569	134,467.00
21/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	20636	21	21	21	0.00
21/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	14	0	0	0	1,620.00
21/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	2182	3	2	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
21/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	256	0	0	0	1,620.00
21/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	2120	3	2	3	0.00
21/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	693	0	1	0	0.00
21/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	665	0	1	0	0.00
21/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	3337	3	3	3	0.00
21/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	7113	6	7	6	0.00
21/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R248 On 06-August-26			Bond Future	9.07	101.7668	100.9114	101.7668	215,764.00
21/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	24084	25	24	25	0.00
21/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2855	3	3	3	0.00
21/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8882	10	9	10	0.00
21/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	910	1	1	1	1,762.00
21/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	3496	3	3	3	1,762.00
21/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	22	0	0	0	0.00
21/04/2026	R248 On 05-November-26			Bond Future	9.11	99.2055	98.3341	99.2055	0.00
21/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	17699	19	18	19	0.00
21/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	590	1	1	1	0.00
21/04/2026	R248 On 04-February-27			Bond Future	9.15	101.0888	100.2007	101.0888	0.00
21/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	10355	11	10	11	0.00
21/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2294	2	2	2	0.00
21/04/2026	R248 On 06-May-27			Bond Future	9.19	98.5536	97.6488	98.5536	0.00
21/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4798	5	5	5	0.00
21/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6049	6	6	6	0.00
21/04/2026	R2R9 On 07-May-26			Bond Future	8.94	108.8884	108.1709	108.8884	0.00
21/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	97321	98	97	98	0.00
21/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R2R9 On 06-August-26			Bond Future	9.00	110.8601	110.1295	110.8601	0.00
21/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	97010	98	97	98	0.00
21/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R2R9 On 05-November-26			Bond Future	9.05	107.9258	107.1816	107.9258	0.00
21/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	96212	97	96	97	0.00
21/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R2R9 On 04-February-27			Bond Future	9.10	109.9747	109.2162	109.9747	0.00
21/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6491	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
21/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	728	1	1	1	0.00
21/04/2026	R2R9 On 06-May-27			Bond Future	9.15	107.0681	106.2954	107.0681	0.00
21/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2023	2	2	2	0.00
21/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4413	4	4	4	0.00
21/04/2026	R4R2 On 07-May-26			Bond Future	9.09	110.5865	109.7858	110.5865	7,195.00
21/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	98697	99	99	99	0.00
21/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R4R2 On 06-August-26			Bond Future	9.14	112.5890	111.7735	112.5890	10,151.00
21/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	98356	99	98	99	0.00
21/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R4R2 On 05-November-26			Bond Future	9.19	109.5605	108.7299	109.5605	0.00
21/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	97507	98	98	98	0.00
21/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
21/04/2026	R4R2 On 04-February-27			Bond Future	9.24	111.6405	110.7940	111.6405	0.00
21/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7892	9	8	9	0.00
21/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	706	1	1	1	0.00
21/04/2026	R4R2 On 06-May-27			Bond Future	9.29	108.6391	107.7768	108.6391	0.00
21/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2412	3	2	3	0.00
21/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	4880	4	5	4	0.00
21/04/2026	RR87 On 07-May-26			Bond Future	7.16	102.8414	102.8293	102.8414	0.00
21/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
21/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	196	0	0	0	0.00
21/04/2026	RR87 On 06-August-26			Bond Future	7.03	100.9645	100.9515	100.9645	0.00
21/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	5	0	0	0	0.00
21/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	184	0	0	0	0.00
21/04/2026	RR87 On 05-November-26			Bond Future	5.95	102.8269	102.8134	102.8269	0.00
21/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	2	0	0	0	0.00
21/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	79	0	0	0	0.00
21/04/2026	RR88 On 07-May-26			Bond Future	7.46	105.4908	105.4293	105.4908	0.00
21/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
21/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	945	1	1	1	0.00
21/04/2026	RR88 On 06-August-26			Bond Future	7.51	104.5452	104.4865	104.5452	0.00
21/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	11	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
21/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	871	1	1	1	0.00
21/04/2026	RR88 On 05-November-26			Bond Future	7.49	105.8438	105.7804	105.8438	0.00
21/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	23	0	0	0	0.00
21/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	840	1	1	1	0.00
21/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00