



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/04/2026 TO: 22/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	2029 On 07-May-26			Bond Future	147.06	146.9768	147.0629	146.9768	3,348.00
22/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5243	5	5	5	0.00
22/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2029 On 06-August-26			Bond Future	149.76	149.6748	149.7617	149.6748	5,396.00
22/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5662	6	6	6	0.00
22/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2029 On 05-November-26			Bond Future	151.07	150.9881	151.0722	150.9881	0.00
22/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3512	3	4	3	0.00
22/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2029 On 04-February-27			Bond Future	153.97	153.8883	153.9737	153.8883	0.00
22/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4254	4	4	4	0.00
22/04/2026	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
22/04/2026	2029 On 06-May-27			Bond Future	155.39	155.3093	155.3940	155.3093	0.00
22/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2074	2	2	2	0.00
22/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2030 On 07-May-26			Bond Future	7.92	102.8599	102.4813	102.8599	71,662.00
22/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4554	5	5	5	0.00
22/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	126	0	0	0	1,000.00
22/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	389	1	0	1	0.00
22/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	1	0	0	0	1,000.00
22/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	781	1	1	1	0.00
22/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	374	0	0	0	1,000.00
22/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2273	2	2	2	0.00
22/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2030 On 06-August-26			Bond Future	7.98	100.7128	100.3268	100.7128	137,128.00
22/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3794	4	4	4	0.00
22/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	155	0	0	0	1,000.00
22/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	580	1	1	1	1,000.00
22/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	1120	1	1	1	0.00
22/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	871	1	1	1	1,000.00
22/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1377	1	1	1	0.00
22/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2471	2	2	2	0.00
22/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	171	0	0	0	0.00
22/04/2026	2030 On 05-November-26			Bond Future	8.01	102.5705	102.1765	102.5705	301.00
22/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1927	2	2	2	0.00
22/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	865	1	1	1	0.00
22/04/2026	2030 On 04-February-27			Bond Future	8.03	100.5099	100.1082	100.5099	0.00
22/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	1035	1	1	1	0.00
22/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1592	1	2	1	0.00
22/04/2026	2030 On 06-May-27			Bond Future	8.08	102.4043	101.9953	102.4043	0.00
22/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	510	1	1	1	0.00
22/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2482	2	2	2	0.00
22/04/2026	2031 On 07-May-26			Bond Future	115.66	115.3989	115.6581	115.3989	1,878.00
22/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1818	2	2	2	0.00
22/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2031 On 06-August-26			Bond Future	115.36	115.0994	115.3561	115.0994	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
22/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1553	1	2	1	0.00
22/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	7	0	0	0	0.00
22/04/2026	2031 On 05-November-26			Bond Future	117.51	117.2491	117.5098	117.2491	0.00
22/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6020	6	6	6	0.00
22/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2031 On 04-February-27			Bond Future	117.29	117.0322	117.2930	117.0322	0.00
22/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1218	1	1	1	0.00
22/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	105	0	0	0	0.00
22/04/2026	2031 On 06-May-27			Bond Future	119.53	119.2643	119.5306	119.2643	0.00
22/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2668	2	3	2	0.00
22/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	7	0	0	0	0.00
22/04/2026	2032 On 07-May-26			Bond Future	8.24	101.5065	100.9597	101.5065	64,965.00
22/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	8256	9	8	9	0.00
22/04/2026	2032 On 07-May-26		Call	Bond Future	1231.34	1.6715	1.2313	1.6715	0.00
22/04/2026	2032 On 07-May-26		Put	Bond Future	271.66	0.1650	0.2717	0.1650	0.00
22/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2032 On 06-August-26			Bond Future	8.30	103.3444	102.7871	103.3444	121,653.00
22/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7785	8	8	8	0.00
22/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	115	0	0	0	0.00
22/04/2026	2032 On 05-November-26			Bond Future	8.34	101.0906	100.5222	101.0906	0.00
22/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4296	5	4	5	0.00
22/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	885	1	1	1	0.00
22/04/2026	2032 On 04-February-27			Bond Future	8.38	103.0096	102.4301	103.0096	0.00
22/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2469	3	2	3	0.00
22/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2072	2	2	2	0.00
22/04/2026	2032 On 06-May-27			Bond Future	8.43	100.7913	100.2012	100.7913	0.00
22/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1225	1	1	1	0.00
22/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3734	3	4	3	0.00
22/04/2026	2033 On 07-May-26			Bond Future	144.32	144.4264	144.3234	144.4264	8,182.00
22/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	9163	9	9	9	0.00
22/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2033 On 06-August-26			Bond Future	146.97	147.0775	146.9719	147.0775	5,586.00
22/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12722	13	13	13	0.00
22/04/2026	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00

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22/04/2026	2033 On 05-November-26			Bond Future	148.13	148.2405	148.1278	148.2405	0.00
22/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10868	11	11	11	0.00
22/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2033 On 04-February-27			Bond Future	150.97	151.0880	150.9727	151.0880	0.00
22/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	8263	8	8	8	0.00
22/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2033 On 06-May-27			Bond Future	152.23	152.3508	152.2310	152.3508	0.00
22/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	1021	1	1	1	0.00
22/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2037 On 07-May-26			Bond Future	8.81	100.9273	100.1947	100.9273	156,247.00
22/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	15113	16	15	16	0.00
22/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20647	21	21	21	0.00
22/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	13091	14	13	14	142.00
22/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	4450	5	4	5	1,500.00
22/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7943	9	8	9	0.00
22/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1636	2	2	2	1,500.00
22/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	31	0	0	0	0.00
22/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	1	0	0	0	1,500.00
22/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	396	0	0	0	0.00
22/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
22/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2037 On 06-August-26			Bond Future	8.88	98.4947	97.7482	98.4947	128,355.00
22/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16590	17	17	17	0.00
22/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	14487	15	14	15	0.00
22/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	11326	12	11	12	0.00
22/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7682	8	8	8	2,541.00
22/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	193	0	0	0	2,541.00
22/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	487	0	0	0	0.00
22/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	71	0	0	0	2,541.00
22/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	29	0	0	0	0.00
22/04/2026	2037 On 05-November-26			Bond Future	8.92	100.3116	99.5505	100.3116	0.00
22/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10903	12	11	12	0.00
22/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11960	13	12	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
22/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8951	10	9	10	0.00
22/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	5297	6	5	6	4,490.00
22/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	918	1	1	1	4,490.00
22/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	1875	2	2	2	0.00
22/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	543	0	1	0	4,490.00
22/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	650	1	1	1	0.00
22/04/2026	2037 On 04-February-27			Bond Future	8.97	97.9577	97.1818	97.9577	0.00
22/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5816	6	6	6	0.00
22/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	7107	8	7	8	0.00
22/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4952	5	5	5	0.00
22/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	2009	2	2	2	4,490.00
22/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2786	3	3	3	4,490.00
22/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5434	5	5	5	0.00
22/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	1915	2	2	2	4,490.00
22/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2424	2	2	2	0.00
22/04/2026	2037 On 06-May-27			Bond Future	9.02	99.8038	99.0137	99.8038	0.00
22/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2645	3	3	3	0.00
22/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5437	5	5	5	0.00
22/04/2026	2038 On 07-May-26			Bond Future	161.24	161.4081	161.2361	161.4081	3,588.00
22/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16706	17	17	17	0.00
22/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2038 On 06-August-26			Bond Future	161.99	162.1758	161.9938	162.1758	2,676.00
22/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	17274	17	17	17	0.00
22/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2038 On 05-November-26			Bond Future	165.02	165.2046	165.0179	165.2046	0.00
22/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18708	19	19	19	0.00
22/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2038 On 04-February-27			Bond Future	165.94	166.1362	165.9414	166.1362	0.00
22/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	12111	12	12	12	0.00
22/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2038 On 06-May-27			Bond Future	169.11	169.3053	169.1074	169.3053	0.00
22/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	3007	3	3	3	0.00
22/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2040 On 07-May-26			Bond Future	9.08	102.7049	101.8666	102.7049	33,617.00

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22/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17440	18	17	18	0.00
22/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	22245	23	22	23	0.00
22/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19505	20	20	20	0.00
22/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20563	21	21	21	0.00
22/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	17732	19	18	19	0.00
22/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	14132	15	14	15	0.00
22/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11471	12	11	12	1,460.00
22/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	103	0	0	0	27,500.00
22/04/2026	2040 On 07-May-26		Call	Bond Future	2344.99	3.0270	2.3450	3.0270	0.00
22/04/2026	2040 On 07-May-26		Put	Bond Future	478.43	0.3221	0.4784	0.3221	0.00
22/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3504	3	4	3	0.00
22/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
22/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
22/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2040 On 06-August-26			Bond Future	9.14	100.0539	99.1997	100.0539	67,946.00
22/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	19792	21	20	21	0.00
22/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	27	0	0	0	0.00
22/04/2026	2040 On 05-November-26			Bond Future	9.19	101.8996	101.0288	101.8996	1,566.00
22/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13381	14	13	14	0.00
22/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14548	15	15	15	0.00
22/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	11194	12	11	12	0.00
22/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	7038	8	7	8	2,300.00
22/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	938	1	1	1	2,300.00
22/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1850	2	2	2	0.00
22/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	567	0	1	0	2,300.00
22/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	678	1	1	1	0.00
22/04/2026	2040 On 04-February-27			Bond Future	9.24	99.3254	98.4378	99.3254	0.00
22/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7435	8	7	8	0.00
22/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2554	3	3	3	2,300.00
22/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8638	9	9	9	0.00
22/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	6168	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
22/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3055	3	3	3	2,300.00
22/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6020	5	6	5	0.00
22/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2090	2	2	2	2,300.00
22/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2513	2	3	2	0.00
22/04/2026	2040 On 06-May-27			Bond Future	9.29	101.1972	100.2932	101.1972	0.00
22/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3124	4	3	4	0.00
22/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6196	6	6	6	0.00
22/04/2026	2043 On 07-May-26			Bond Future	125.90	125.7656	125.9002	125.7656	0.00
22/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14200	14	14	14	0.00
22/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2043 On 06-August-26			Bond Future	125.35	125.2261	125.3546	125.2261	3,416.00
22/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14475	14	14	14	0.00
22/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2043 On 05-November-26			Bond Future	127.70	127.5651	127.6950	127.5651	0.00
22/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14855	15	15	15	0.00
22/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2043 On 04-February-27			Bond Future	127.23	127.1068	127.2337	127.1068	0.00
22/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9614	9	10	9	0.00
22/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	10	0	0	0	0.00
22/04/2026	2043 On 06-May-27			Bond Future	129.66	129.5311	129.6609	129.5311	0.00
22/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	3113	3	3	3	0.00
22/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	933	1	1	1	0.00
22/04/2026	2044 On 07-May-26			Bond Future	9.17	99.6114	98.7365	99.6114	113,108.00
22/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	18785	20	19	20	0.00
22/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6629	7	7	7	0.00
22/04/2026	2044 On 07-May-26		Call	Bond Future	791.07	1.1924	0.7911	1.1924	0.00
22/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	26	0	0	0	15,000.00
22/04/2026	2044 On 07-May-26		Put	Bond Future	2054.59	1.5810	2.0546	1.5810	0.00
22/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2044 On 06-August-26			Bond Future	9.23	97.0297	96.1383	97.0297	45,989.00
22/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	21832	23	22	23	0.00
22/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2040	2	2	2	0.00
22/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3059	4	3	4	0.00
22/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5692	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1521	1	2	1	14,500.00
22/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	2909	3	3	3	7,000.00
22/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4000	4	4	4	7,000.00
22/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	23	0	0	0	0.00
22/04/2026	2044 On 05-November-26			Bond Future	9.28	98.8196	97.9109	98.8196	2,662.00
22/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15545	16	16	16	0.00
22/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	607	1	1	1	0.00
22/04/2026	2044 On 04-February-27			Bond Future	9.32	96.3121	95.3860	96.3121	0.00
22/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8988	10	9	10	0.00
22/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2371	2	2	2	0.00
22/04/2026	2044 On 06-May-27			Bond Future	9.37	98.1272	97.1839	98.1272	0.00
22/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3877	4	4	4	0.00
22/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6275	6	6	6	0.00
22/04/2026	2046 On 07-May-26			Bond Future	143.53	143.2240	143.5320	143.2240	10,691.00
22/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	18582	18	19	18	0.00
22/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2046 On 06-August-26			Bond Future	146.17	145.8530	146.1660	145.8530	8,222.00
22/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	23786	23	24	23	0.00
22/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2046 On 05-November-26			Bond Future	146.56	146.2484	146.5611	146.2484	0.00
22/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	21081	21	21	21	0.00
22/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2046 On 04-February-27			Bond Future	149.38	149.0576	149.3761	149.0576	0.00
22/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	18286	18	18	18	0.00
22/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2046 On 06-May-27			Bond Future	149.84	149.5207	149.8413	149.5207	0.00
22/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	851	1	1	1	0.00
22/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2050 On 07-May-26			Bond Future	150.03	150.0464	150.0340	150.0464	7,541.00
22/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	25964	26	26	26	0.00
22/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2050 On 06-August-26			Bond Future	150.34	150.3562	150.3357	150.3562	9,849.00
22/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	27066	27	27	27	0.00
22/04/2026	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
22/04/2026	2050 On 05-November-26			Bond Future	153.14	153.1643	153.1422	153.1643	0.00
22/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	29302	29	29	29	0.00
22/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2050 On 04-February-27			Bond Future	153.58	153.6106	153.5833	153.6106	0.00
22/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	21193	21	21	21	0.00
22/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
22/04/2026	2050 On 06-May-27			Bond Future	156.51	156.5410	156.5136	156.5410	0.00
22/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	6054	6	6	6	0.00
22/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
22/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	AL37 On 07-May-26			Index Future	1266.90	1272.9680	1266.8970	1272.9680	0.00
22/04/2026	AL37 On 06-August-26			Index Future	1289.58	1295.7630	1289.5820	1295.7630	0.00
22/04/2026	AL37 On 05-November-26			Index Future	1313.60	1319.9020	1313.6030	1319.9020	0.00
22/04/2026	AL37 On 04-February-27			Index Future	1338.53	1344.9490	1338.5300	1344.9490	0.00
22/04/2026	AL37 On 06-May-27			Index Future	1363.78	1370.3170	1363.7770	1370.3170	0.00
22/04/2026	AL7T On 07-May-26			Index Future	1642.95	1654.8560	1642.9460	1654.8560	0.00
22/04/2026	AL7T On 06-August-26			Index Future	1672.36	1684.4900	1672.3640	1684.4900	0.00
22/04/2026	AL7T On 05-November-26			Index Future	1703.52	1715.8710	1703.5160	1715.8710	0.00
22/04/2026	AL7T On 04-February-27			Index Future	1735.84	1748.4320	1735.8420	1748.4320	0.00
22/04/2026	AL7T On 06-May-27			Index Future	1768.58	1781.4100	1768.5830	1781.4100	0.00
22/04/2026	ALBI On 07-May-26			Index Future	1390.04	1399.9960	1390.0400	1399.9960	65.00
22/04/2026	ALBI On 06-August-26			Index Future	1414.93	1425.0660	1414.9300	1425.0660	12.00
22/04/2026	ALBI On 05-November-26			Index Future	1441.29	1451.6140	1441.2860	1451.6140	0.00
22/04/2026	ALBI On 04-February-27			Index Future	1468.64	1479.1610	1468.6360	1479.1610	0.00
22/04/2026	ALBI On 06-May-27			Index Future	1496.34	1507.0590	1496.3370	1507.0590	0.00
22/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	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
22/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	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
22/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	ES33 On 07-May-26			Bond Future	9.01	93.7641	93.1963	93.7641	0.00
22/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	12316	13	12	13	0.00
22/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
22/04/2026	ES33 On 06-August-26			Bond Future	9.08	95.4853	94.9065	95.4853	0.00
22/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	13038	14	13	14	0.00
22/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
22/04/2026	ES33 On 05-November-26			Bond Future	9.15	93.4753	92.8850	93.4753	0.00
22/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7557	8	8	8	0.00
22/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
22/04/2026	ES33 On 04-February-27			Bond Future	9.22	95.2711	94.6692	95.2711	0.00
22/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	2173	3	2	3	0.00
22/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
22/04/2026	ES33 On 06-May-27			Bond Future	9.30	93.2930	92.6799	93.2930	0.00
22/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
22/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2245	2	2	2	0.00
22/04/2026	ES42 On 07-May-26			Bond Future	9.50	93.0448	92.2546	93.0448	0.00
22/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17613	18	18	18	0.00
22/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
22/04/2026	ES42 On 06-August-26			Bond Future	9.56	94.7527	93.9476	94.7527	0.00
22/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	19473	20	19	20	0.00
22/04/2026	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
22/04/2026	ES42 On 05-November-26			Bond Future	9.62	92.2582	91.4372	92.2582	0.00
22/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	13472	14	13	14	0.00
22/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
22/04/2026	ES42 On 04-February-27			Bond Future	9.68	94.0307	93.1938	94.0307	0.00
22/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	4334	5	4	5	0.00
22/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
22/04/2026	ES42 On 06-May-27			Bond Future	9.74	91.5597	90.7071	91.5597	0.00
22/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
22/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3035	2	3	2	0.00
22/04/2026	GOVI On 07-May-26			GOVI	1363.83	1373.8160	1363.8290	1373.8160	278.00
22/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1868290	197	187	197	0.00
22/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
22/04/2026	GOVI On 06-August-26			GOVI	1388.25	1398.4170	1388.2490	1398.4170	355.00
22/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1992490	209	199	209	0.00
22/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
22/04/2026	GOVI On 05-November-26			GOVI	1414.11	1424.4690	1414.1090	1424.4690	0.00
22/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1371090	147	137	147	0.00
22/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
22/04/2026	GOVI On 04-February-27			GOVI	1440.94	1451.5000	1440.9420	1451.5000	0.00
22/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	719420	83	72	83	0.00
22/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
22/04/2026	GOVI On 06-May-27			GOVI	1468.12	1478.8770	1468.1210	1478.8770	0.00
22/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	411210	52	41	52	0.00
22/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
22/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/04/2026	I258 On 07-May-26			Bond Future	133.62	133.6311	133.6203	133.6311	0.00
22/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19890	20	20	20	0.00
22/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
22/04/2026	I258 On 06-August-26			Bond Future	133.22	133.2359	133.2165	133.2359	0.00
22/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20267	20	20	20	0.00
22/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
22/04/2026	I258 On 05-November-26			Bond Future	135.70	135.7246	135.7038	135.7246	0.00
22/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20754	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
22/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
22/04/2026	I258 On 04-February-27			Bond Future	135.40	135.4230	135.3962	135.4230	0.00
22/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16500	17	16	17	0.00
22/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	4	0	0	0	0.00
22/04/2026	I258 On 06-May-27			Bond Future	137.98	138.0061	137.9791	138.0061	0.00
22/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4600	5	5	5	0.00
22/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1401	1	1	1	0.00
22/04/2026	IGOV On 07-May-26			Index Future	447.22	447.1530	447.2230	447.1530	40.00
22/04/2026	IGOV On 06-August-26			Index Future	455.34	455.2710	455.3420	455.2710	224.00
22/04/2026	IGOV On 05-November-26			Index Future	463.93	463.8610	463.9320	463.8610	0.00
22/04/2026	IGOV On 04-February-27			Index Future	472.84	472.7700	472.8430	472.7700	0.00
22/04/2026	IGOV On 06-May-27			Index Future	481.87	481.7920	481.8660	481.7920	0.00
22/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
22/04/2026	R033 On 07-May-26			Bond Future	8.35	110.2913	109.6171	110.2913	310.00
22/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	10329	11	10	11	0.00
22/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R033 On 06-August-26			Bond Future	8.41	112.2883	111.6012	112.2883	9,189.00
22/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	9412	10	9	10	0.00
22/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	265	0	0	0	0.00
22/04/2026	R033 On 05-November-26			Bond Future	8.45	109.3172	108.6165	109.3172	0.00
22/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5659	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1320	1	1	1	0.00
22/04/2026	R033 On 04-February-27			Bond Future	8.50	111.3924	110.6781	111.3924	0.00
22/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3524	4	4	4	0.00
22/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2777	2	3	2	0.00
22/04/2026	R033 On 06-May-27			Bond Future	8.55	108.4495	107.7221	108.4495	0.00
22/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1872	2	2	2	0.00
22/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	4844	4	5	4	0.00
22/04/2026	R035 On 07-May-26			Bond Future	8.54	104.4973	103.7921	104.4973	55,090.00
22/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	13132	14	13	14	0.00
22/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	12091	13	12	13	0.00
22/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	9419	10	9	10	0.00
22/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6642	7	7	7	200.00
22/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	12353	13	12	13	0.00
22/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9691	10	10	10	0.00
22/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6924	8	7	8	350.00
22/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11986	13	12	13	0.00
22/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6529	7	7	7	250.00
22/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	9310	10	9	10	0.00
22/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	237	0	0	0	0.00
22/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	806	1	1	1	0.00
22/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	1798	2	2	2	1,000.00
22/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	4016	5	4	5	0.00
22/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	209	0	0	0	1,000.00
22/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	257	0	0	0	0.00
22/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	28	0	0	0	1,000.00
22/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	1760	1	2	1	0.00
22/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	735	0	1	0	16,000.00
22/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	1662	1	2	1	16,000.00
22/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
22/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	2	0	0	0	0.00
22/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
22/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
22/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	1	0	0	0	0.00
22/04/2026	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
22/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
22/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	2	0	0	0	0.00
22/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
22/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R035 On 06-August-26			Bond Future	8.59	106.3893	105.6708	106.3893	73,217.00
22/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13636	14	14	14	0.00
22/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6973	8	7	8	0.00
22/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	9017	10	9	10	0.00
22/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9470	10	9	10	0.00
22/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	331	0	0	0	4,899.00
22/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	508	1	1	1	0.00
22/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1339	2	1	2	0.00
22/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	563	1	1	1	4,899.00
22/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1214	2	1	2	1,000.00
22/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2787	3	3	3	1,000.00
22/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5381	6	5	6	0.00
22/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6923	8	7	8	0.00
22/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4553	5	5	5	0.00
22/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2489	3	2	3	350.00
22/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6532	7	7	7	0.00
22/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4598	5	5	5	250.00
22/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	4198	5	4	5	200.00
22/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	498	0	0	0	200.00
22/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1006	1	1	1	0.00
22/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	899	1	1	1	350.00
22/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1769	1	2	1	0.00
22/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	445	0	0	0	350.00
22/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	698	1	1	1	1,000.00
22/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1590	1	2	1	0.00
22/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3047	3	3	3	0.00
22/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	2864	2	3	2	4,899.00
22/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4525	4	5	4	0.00
22/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	4788	4	5	4	0.00
22/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	5895	5	6	5	0.00
22/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	219	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
22/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	248	0	0	0	200.00
22/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	439	0	0	0	250.00
22/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	887	1	1	1	0.00
22/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	46	0	0	0	0.00
22/04/2026	R035 On 05-November-26			Bond Future	8.64	103.8497	103.1170	103.8497	3.00
22/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8504	9	9	9	0.00
22/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	5252	6	5	6	0.00
22/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3261	4	3	4	200.00
22/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7448	8	7	8	0.00
22/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3893	4	4	4	0.00
22/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2180	3	2	3	0.00
22/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1058	1	1	1	600.00
22/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3162	3	3	3	600.00
22/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5082	5	5	5	0.00
22/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	1945	2	2	2	600.00
22/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	872	1	1	1	200.00
22/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1430	1	1	1	200.00
22/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2297	2	2	2	0.00
22/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	695	1	1	1	0.00
22/04/2026	R035 On 04-February-27			Bond Future	8.68	105.8209	105.0741	105.8209	0.00
22/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4338	5	4	5	0.00
22/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1794	2	2	2	3,000.00
22/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3728	4	4	4	0.00
22/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	977	1	1	1	3,000.00
22/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2758	2	3	2	3,000.00
22/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4605	4	5	4	0.00
22/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	6822	6	7	6	0.00
22/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2409	2	2	2	0.00
22/04/2026	R035 On 06-May-27			Bond Future	8.72	103.3117	102.5510	103.3117	0.00
22/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2131	2	2	2	0.00
22/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	4840	4	5	4	0.00
22/04/2026	R038 On 07-May-26			Bond Future	8.92	116.2017	115.3396	116.2017	3,961.00
22/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	17490	18	17	18	0.00
22/04/2026	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
22/04/2026	R038 On 06-August-26			Bond Future	8.98	118.3057	117.4272	118.3057	1,069.00
22/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	19105	20	19	20	0.00
22/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	35	0	0	0	0.00
22/04/2026	R038 On 05-November-26			Bond Future	9.04	115.0044	114.1087	115.0044	0.00
22/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12707	13	13	13	0.00
22/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	804	1	1	1	0.00
22/04/2026	R038 On 04-February-27			Bond Future	9.09	117.1876	116.2746	117.1876	0.00
22/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6761	7	7	7	0.00
22/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3012	3	3	3	0.00
22/04/2026	R038 On 06-May-27			Bond Future	9.14	113.9126	112.9829	113.9126	0.00
22/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3272	4	3	4	0.00
22/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6519	6	7	6	0.00
22/04/2026	R053 On 07-May-26			Bond Future	9.05	128.3746	127.1015	128.3746	24,128.00
22/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	26326	28	26	28	0.00
22/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R053 On 06-August-26			Bond Future	9.10	130.6989	129.4022	130.6989	68,907.00
22/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	30331	32	30	32	0.00
22/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1684	2	2	2	0.00
22/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4203	5	4	5	530.00
22/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	583	1	1	1	530.00
22/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	7949	9	8	9	0.00
22/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2133	2	2	2	530.00
22/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	7953	7	8	7	0.00
22/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	13682	13	14	13	0.00
22/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4185	4	4	4	530.00
22/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	40	0	0	0	0.00
22/04/2026	R053 On 05-November-26			Bond Future	9.14	127.2479	125.9262	127.2479	0.00
22/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	22061	23	22	23	0.00
22/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	910	1	1	1	0.00
22/04/2026	R053 On 04-February-27			Bond Future	9.18	129.6636	128.3164	129.6636	0.00
22/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	12576	14	13	14	0.00
22/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3533	3	4	3	0.00
22/04/2026	R053 On 06-May-27			Bond Future	9.22	126.2457	124.8735	126.2457	0.00
22/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5620	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	9185	8	9	8	0.00
22/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
22/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	32	0	0	0	0.00
22/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	32	0	0	0	0.00
22/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
22/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	58	0	0	0	0.00
22/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	58	0	0	0	0.00
22/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
22/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39	0	0	0	0.00
22/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39	0	0	0	0.00
22/04/2026	R202 On 07-May-26			Bond Future	299.75	299.7699	299.7484	299.7699	772.00
22/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	22198	22	22	22	0.00
22/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R202 On 06-August-26			Bond Future	299.84	299.8689	299.8422	299.8689	565.00
22/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20982	21	21	21	0.00
22/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R202 On 05-November-26			Bond Future	305.44	305.4691	305.4394	305.4691	0.00
22/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24979	25	25	25	0.00
22/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R202 On 04-February-27			Bond Future	305.78	305.8217	305.7804	305.8217	0.00
22/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	11050	11	11	11	0.00
22/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R202 On 06-May-27			Bond Future	311.61	311.6555	311.6147	311.6555	0.00
22/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	4625	5	5	5	0.00
22/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R209 On 07-May-26			Bond Future	8.70	85.3266	84.6600	85.3266	16,403.00
22/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12490	13	12	13	0.00
22/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R209 On 06-August-26			Bond Future	8.76	86.8715	86.1924	86.8715	36,935.00
22/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13562	14	14	14	0.00
22/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	36	0	0	0	0.00
22/04/2026	R209 On 05-November-26			Bond Future	8.80	85.3223	84.6299	85.3223	0.00
22/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8701	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	658	1	1	1	0.00
22/04/2026	R209 On 04-February-27			Bond Future	8.84	86.9419	86.2361	86.9419	0.00
22/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4662	5	5	5	0.00
22/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1223	1	1	1	3,237.00
22/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3521	4	4	4	0.00
22/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	2871	3	3	3	3,237.00
22/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	5871	5	6	5	0.00
22/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2281	2	2	2	0.00
22/04/2026	R209 On 06-May-27			Bond Future	8.89	85.4293	84.7105	85.4293	0.00
22/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2121	2	2	2	0.00
22/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1810	2	2	2	4,620.00
22/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4853	5	5	5	0.00
22/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2549	2	3	2	4,620.00
22/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5364	5	5	5	0.00
22/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	4766	4	5	4	0.00
22/04/2026	R210 On 07-May-26			Bond Future	261.43	261.6863	261.4322	261.6863	945.00
22/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6032	6	6	6	0.00
22/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R210 On 06-August-26			Bond Future	266.23	266.4899	266.2296	266.4899	148.00
22/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6390	7	6	7	0.00
22/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R210 On 05-November-26			Bond Future	267.66	267.9368	267.6621	267.9368	0.00
22/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14332	15	14	15	0.00
22/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R210 On 04-February-27			Bond Future	272.80	273.0835	272.8028	273.0835	0.00
22/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6773	7	7	7	0.00
22/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R210 On 06-May-27			Bond Future	274.39	274.6847	274.3928	274.6847	0.00
22/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3263	4	3	4	0.00
22/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R213 On 07-May-26			Bond Future	8.09	97.5659	97.1108	97.5659	81,193.00
22/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6266	7	6	7	0.00
22/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R213 On 06-August-26			Bond Future	8.14	99.3324	98.8685	99.3324	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
22/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5590	6	6	6	0.00
22/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	137	0	0	0	0.00
22/04/2026	R213 On 05-November-26			Bond Future	8.18	97.6136	97.1403	97.6136	0.00
22/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2830	3	3	3	0.00
22/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	879	1	1	1	0.00
22/04/2026	R213 On 04-February-27			Bond Future	8.22	99.4665	98.9839	99.4665	0.00
22/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1587	2	2	2	0.00
22/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	1860	2	2	2	0.00
22/04/2026	R213 On 06-May-27			Bond Future	8.26	97.7891	97.2977	97.7891	0.00
22/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	837	1	1	1	0.00
22/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3973	4	4	4	0.00
22/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1640	2	2	2	2,830.00
22/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	946	1	1	1	2,830.00
22/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2060	2	2	2	0.00
22/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3071	3	3	3	0.00
22/04/2026	R214 On 07-May-26			Bond Future	9.10	81.0762	80.3663	81.0762	21,445.00
22/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	14423	15	14	15	0.00
22/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R214 On 06-August-26			Bond Future	9.15	82.5442	81.8210	82.5442	19,349.00
22/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	16236	17	16	17	0.00
22/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	41	0	0	0	0.00
22/04/2026	R214 On 05-November-26			Bond Future	9.20	80.7694	80.0322	80.7694	0.00
22/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	11339	12	11	12	0.00
22/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	658	1	1	1	0.00
22/04/2026	R214 On 04-February-27			Bond Future	9.24	82.3026	81.5511	82.3026	0.00
22/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6484	7	6	7	0.00
22/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2324	2	2	2	0.00
22/04/2026	R214 On 06-May-27			Bond Future	9.29	80.5553	79.7899	80.5553	0.00
22/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2791	3	3	3	0.00
22/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5531	5	6	5	0.00
22/04/2026	R248 On 07-May-26			Bond Future	9.13	99.1168	98.1658	99.1168	116,465.00
22/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	19685	21	20	21	0.00
22/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	4	0	0	0	1,620.00
22/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1541	2	2	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
22/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	119	0	0	0	1,620.00
22/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1488	2	1	2	0.00
22/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1012	1	1	1	0.00
22/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	974	1	1	1	0.00
22/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	4151	3	4	3	0.00
22/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	8054	7	8	7	0.00
22/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R248 On 06-August-26			Bond Future	9.18	100.9114	99.9426	100.9114	252,341.00
22/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	23121	24	23	24	0.00
22/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2396	3	2	3	0.00
22/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8083	9	8	9	0.00
22/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1080	1	1	1	1,762.00
22/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4006	3	4	3	1,762.00
22/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	28	0	0	0	0.00
22/04/2026	R248 On 05-November-26			Bond Future	9.22	98.3341	97.3466	98.3341	0.00
22/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	16794	18	17	18	0.00
22/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	672	1	1	1	0.00
22/04/2026	R248 On 04-February-27			Bond Future	9.26	100.2007	99.1942	100.2007	0.00
22/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9606	10	10	10	0.00
22/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2552	2	3	2	0.00
22/04/2026	R248 On 06-May-27			Bond Future	9.30	97.6488	96.6237	97.6488	0.00
22/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4304	5	4	5	0.00
22/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6580	6	7	6	0.00
22/04/2026	R2R9 On 07-May-26			Bond Future	9.03	108.1709	107.4374	108.1709	0.00
22/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96588	97	97	97	0.00
22/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R2R9 On 06-August-26			Bond Future	9.10	110.1295	109.3820	110.1295	0.00
22/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	96262	97	96	97	0.00
22/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R2R9 On 05-November-26			Bond Future	9.15	107.1816	106.4194	107.1816	0.00
22/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	95449	96	95	96	0.00
22/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R2R9 On 04-February-27			Bond Future	9.20	109.2162	108.4393	109.2162	0.00
22/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5868	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	881	1	1	1	0.00
22/04/2026	R2R9 On 06-May-27			Bond Future	9.25	106.2954	105.5041	106.2954	0.00
22/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1725	2	2	2	0.00
22/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	4906	4	5	4	0.00
22/04/2026	R4R2 On 07-May-26			Bond Future	9.19	109.7858	108.8799	109.7858	7,188.00
22/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97791	99	98	99	0.00
22/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R4R2 On 06-August-26			Bond Future	9.25	111.7735	110.8507	111.7735	10,153.00
22/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97433	98	97	98	0.00
22/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R4R2 On 05-November-26			Bond Future	9.30	108.7299	107.7891	108.7299	0.00
22/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96566	98	97	98	0.00
22/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
22/04/2026	R4R2 On 04-February-27			Bond Future	9.35	110.7940	109.8350	110.7940	0.00
22/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7101	8	7	8	0.00
22/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	875	1	1	1	0.00
22/04/2026	R4R2 On 06-May-27			Bond Future	9.41	107.7768	106.8001	107.7768	0.00
22/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	2033	2	2	2	0.00
22/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5478	5	5	5	0.00
22/04/2026	RR87 On 07-May-26			Bond Future	7.26	102.8293	102.7700	102.8293	0.00
22/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
22/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	255	0	0	0	0.00
22/04/2026	RR87 On 06-August-26			Bond Future	7.21	100.9515	100.8878	100.9515	0.00
22/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	2	0	0	0	0.00
22/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	244	0	0	0	0.00
22/04/2026	RR87 On 05-November-26			Bond Future	6.52	102.8134	102.7477	102.8134	0.00
22/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
22/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	143	0	0	0	0.00
22/04/2026	RR88 On 07-May-26			Bond Future	7.56	105.4293	105.2788	105.4293	0.00
22/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
22/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1095	1	1	1	0.00
22/04/2026	RR88 On 06-August-26			Bond Future	7.63	104.4865	104.3427	104.4865	0.00
22/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	5	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
22/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1009	1	1	1	0.00
22/04/2026	RR88 On 05-November-26			Bond Future	7.64	105.7804	105.6246	105.7804	0.00
22/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	12	0	0	0	0.00
22/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	985	1	1	1	0.00
22/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00