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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/04/2026 TO: 23/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	2029 On 07-May-26			Bond Future	147.18	147.0629	147.1821	147.0629	3,348.00
23/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5362	5	5	5	0.00
23/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2029 On 06-August-26			Bond Future	149.88	149.7617	149.8828	149.7617	5,396.00
23/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5783	6	6	6	0.00
23/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2029 On 05-November-26			Bond Future	151.20	151.0722	151.1952	151.0722	0.00
23/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3635	4	4	4	0.00
23/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2029 On 04-February-27			Bond Future	154.10	153.9737	154.0989	153.9737	0.00
23/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4379	4	4	4	0.00
23/04/2026	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
23/04/2026	2029 On 06-May-27			Bond Future	155.52	155.3940	155.5214	155.3940	0.00
23/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2201	2	2	2	0.00
23/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2030 On 07-May-26			Bond Future	7.99	102.4813	102.2431	102.4813	57,632.00
23/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4316	5	4	5	0.00
23/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	71	0	0	0	1,000.00
23/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	267	0	0	0	0.00
23/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
23/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	964	1	1	1	0.00
23/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	490	0	0	0	1,000.00
23/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2510	2	3	2	0.00
23/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2030 On 06-August-26			Bond Future	8.06	100.3268	100.0841	100.3268	151,158.00
23/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3578	4	4	4	0.00
23/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	121	0	0	0	1,000.00
23/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	491	1	0	1	1,000.00
23/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	988	1	1	1	0.00
23/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	981	1	1	1	1,000.00
23/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1531	1	2	1	0.00
23/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2680	2	3	2	0.00
23/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	197	0	0	0	0.00
23/04/2026	2030 On 05-November-26			Bond Future	8.10	102.1765	101.9292	102.1765	301.00
23/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1771	2	2	2	0.00
23/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	957	1	1	1	0.00
23/04/2026	2030 On 04-February-27			Bond Future	8.13	100.1082	99.8560	100.1082	0.00
23/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	927	1	1	1	0.00
23/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1736	2	2	2	0.00
23/04/2026	2030 On 06-May-27			Bond Future	8.19	101.9953	101.7384	101.9953	0.00
23/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	443	1	0	1	0.00
23/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2672	2	3	2	0.00
23/04/2026	2031 On 07-May-26			Bond Future	115.73	115.6581	115.7289	115.6581	1,878.00
23/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1889	2	2	2	0.00
23/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2031 On 06-August-26			Bond Future	115.43	115.3561	115.4280	115.3561	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
23/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1623	2	2	2	0.00
23/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	5	0	0	0	0.00
23/04/2026	2031 On 05-November-26			Bond Future	117.58	117.5098	117.5828	117.5098	0.00
23/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6093	6	6	6	0.00
23/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2031 On 04-February-27			Bond Future	117.37	117.2930	117.3669	117.2930	0.00
23/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1279	1	1	1	0.00
23/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	92	0	0	0	0.00
23/04/2026	2031 On 06-May-27			Bond Future	119.61	119.5306	119.6060	119.5306	0.00
23/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2742	3	3	3	0.00
23/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	6	0	0	0	0.00
23/04/2026	2032 On 07-May-26			Bond Future	8.32	100.9597	100.5933	100.9597	61,968.00
23/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	7890	8	8	8	0.00
23/04/2026	2032 On 07-May-26		Call	Bond Future	958.96	1.2313	0.9590	1.2313	0.00
23/04/2026	2032 On 07-May-26		Put	Bond Future	365.66	0.2717	0.3657	0.2717	0.00
23/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2032 On 06-August-26			Bond Future	8.38	102.7871	102.4139	102.7871	131,053.00
23/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7430	8	7	8	0.00
23/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	134	0	0	0	0.00
23/04/2026	2032 On 05-November-26			Bond Future	8.43	100.5222	100.1419	100.5222	0.00
23/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	4014	4	4	4	0.00
23/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	982	1	1	1	0.00
23/04/2026	2032 On 04-February-27			Bond Future	8.48	102.4301	102.0425	102.4301	0.00
23/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2261	2	2	2	0.00
23/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2252	2	2	2	0.00
23/04/2026	2032 On 06-May-27			Bond Future	8.53	100.2012	99.8064	100.2012	0.00
23/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1093	1	1	1	0.00
23/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	3998	4	4	4	0.00
23/04/2026	2033 On 07-May-26			Bond Future	143.96	144.3234	143.9591	144.3234	8,182.00
23/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8799	9	9	9	0.00
23/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2033 On 06-August-26			Bond Future	146.60	146.9719	146.6007	146.9719	5,586.00
23/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12351	13	12	13	0.00
23/04/2026	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
23/04/2026	2033 On 05-November-26			Bond Future	147.75	148.1278	147.7493	148.1278	0.00
23/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10489	11	10	11	0.00
23/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2033 On 04-February-27			Bond Future	150.59	150.9727	150.5868	150.9727	0.00
23/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7877	8	8	8	0.00
23/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2033 On 06-May-27			Bond Future	151.84	152.2310	151.8375	152.2310	0.00
23/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	628	1	1	1	0.00
23/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2037 On 07-May-26			Bond Future	8.89	100.1947	99.6923	100.1947	156,247.00
23/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14610	15	15	15	0.00
23/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20145	21	20	21	0.00
23/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12588	13	13	13	142.00
23/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	3960	4	4	4	1,500.00
23/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7441	8	7	8	0.00
23/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1268	2	1	2	1,500.00
23/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	44	0	0	0	0.00
23/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	1	0	0	0	1,500.00
23/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	531	0	1	0	0.00
23/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
23/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2037 On 06-August-26			Bond Future	8.95	97.7482	97.2365	97.7482	128,602.00
23/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16083	17	16	17	0.00
23/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	13985	14	14	14	0.00
23/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10841	11	11	11	0.00
23/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7236	8	7	8	2,541.00
23/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	220	0	0	0	2,541.00
23/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	552	0	1	0	0.00
23/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	81	0	0	0	2,541.00
23/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	33	0	0	0	0.00
23/04/2026	2037 On 05-November-26			Bond Future	9.00	99.5505	99.0292	99.5505	0.00
23/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10445	11	10	11	0.00
23/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11492	12	11	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8518	9	9	9	0.00
23/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4943	5	5	5	4,490.00
23/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1006	1	1	1	4,490.00
23/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2043	2	2	2	0.00
23/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	596	1	1	1	4,490.00
23/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	713	1	1	1	0.00
23/04/2026	2037 On 04-February-27			Bond Future	9.05	97.1818	96.6506	97.1818	0.00
23/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5467	6	5	6	0.00
23/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6725	7	7	7	0.00
23/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4627	5	5	5	0.00
23/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1817	2	2	2	4,490.00
23/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	2993	3	3	3	4,490.00
23/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5773	5	6	5	0.00
23/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2064	2	2	2	4,490.00
23/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2606	2	3	2	0.00
23/04/2026	2037 On 06-May-27			Bond Future	9.11	99.0137	98.4725	99.0137	0.00
23/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2426	3	2	3	0.00
23/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5759	5	6	5	0.00
23/04/2026	2038 On 07-May-26			Bond Future	161.39	161.2361	161.3939	161.2361	3,588.00
23/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16864	17	17	17	0.00
23/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2038 On 06-August-26			Bond Future	162.15	161.9938	162.1542	161.9938	2,676.00
23/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	17434	17	17	17	0.00
23/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2038 On 05-November-26			Bond Future	165.18	165.0179	165.1810	165.0179	0.00
23/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18871	19	19	19	0.00
23/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2038 On 04-February-27			Bond Future	166.11	165.9414	166.1071	165.9414	0.00
23/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	12277	12	12	12	0.00
23/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2038 On 06-May-27			Bond Future	169.28	169.1074	169.2765	169.1074	0.00
23/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	3176	3	3	3	0.00
23/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2040 On 07-May-26			Bond Future	9.13	101.8666	101.4849	101.8666	33,617.00

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23/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	17059	17	17	17	0.00
23/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21864	22	22	22	0.00
23/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19123	20	19	20	0.00
23/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20181	21	20	21	0.00
23/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	17350	18	17	18	0.00
23/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13750	14	14	14	0.00
23/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11090	11	11	11	1,460.00
23/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	62	0	0	0	27,500.00
23/04/2026	2040 On 07-May-26		Call	Bond Future	2035.47	2.3450	2.0355	2.3450	0.00
23/04/2026	2040 On 07-May-26		Put	Bond Future	550.58	0.4784	0.5506	0.4784	0.00
23/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3845	4	4	4	0.00
23/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
23/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
23/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2040 On 06-August-26			Bond Future	9.19	99.1997	98.8111	99.1997	68,370.00
23/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	19406	20	19	20	0.00
23/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	29	0	0	0	0.00
23/04/2026	2040 On 05-November-26			Bond Future	9.24	101.0288	100.6328	101.0288	1,566.00
23/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13025	13	13	13	0.00
23/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14185	15	14	15	0.00
23/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10853	11	11	11	0.00
23/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6747	7	7	7	2,300.00
23/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	994	1	1	1	2,300.00
23/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	1955	2	2	2	0.00
23/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	601	1	1	1	2,300.00
23/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	718	1	1	1	0.00
23/04/2026	2040 On 04-February-27			Bond Future	9.29	98.4378	98.0341	98.4378	0.00
23/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7152	7	7	7	0.00
23/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2395	3	2	3	2,300.00
23/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8337	9	8	9	0.00
23/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5908	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
23/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3199	3	3	3	2,300.00
23/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6264	6	6	6	0.00
23/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2193	2	2	2	2,300.00
23/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2635	3	3	3	0.00
23/04/2026	2040 On 06-May-27			Bond Future	9.35	100.2932	99.8820	100.2932	0.00
23/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2951	3	3	3	0.00
23/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6435	6	6	6	0.00
23/04/2026	2043 On 07-May-26			Bond Future	125.90	125.9002	125.8977	125.9002	0.00
23/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14198	14	14	14	0.00
23/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2043 On 06-August-26			Bond Future	125.35	125.3546	125.3519	125.3546	3,416.00
23/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14472	14	14	14	0.00
23/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2043 On 05-November-26			Bond Future	127.69	127.6950	127.6920	127.6950	0.00
23/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14852	15	15	15	0.00
23/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2043 On 04-February-27			Bond Future	127.23	127.2337	127.2300	127.2337	0.00
23/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9610	10	10	10	0.00
23/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	10	0	0	0	0.00
23/04/2026	2043 On 06-May-27			Bond Future	129.66	129.6609	129.6572	129.6609	0.00
23/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	3109	3	3	3	0.00
23/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	932	1	1	1	0.00
23/04/2026	2044 On 07-May-26			Bond Future	9.22	98.7365	98.3197	98.7365	113,108.00
23/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	18368	19	18	19	0.00
23/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6216	7	6	7	0.00
23/04/2026	2044 On 07-May-26		Call	Bond Future	611.98	0.7911	0.6120	0.7911	0.00
23/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	29	0	0	0	15,000.00
23/04/2026	2044 On 07-May-26		Put	Bond Future	2292.31	2.0546	2.2923	2.0546	0.00
23/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2044 On 06-August-26			Bond Future	9.28	96.1383	95.7138	96.1383	45,989.00
23/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	21409	22	21	22	0.00
23/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1858	2	2	2	0.00
23/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2828	3	3	3	0.00
23/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5379	6	5	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
23/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1633	2	2	2	14,500.00
23/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3102	3	3	3	7,000.00
23/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4243	4	4	4	7,000.00
23/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	25	0	0	0	0.00
23/04/2026	2044 On 05-November-26			Bond Future	9.33	97.9109	97.4785	97.9109	2,662.00
23/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15149	16	15	16	0.00
23/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	643	1	1	1	0.00
23/04/2026	2044 On 04-February-27			Bond Future	9.38	95.3860	94.9452	95.3860	0.00
23/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8664	9	9	9	0.00
23/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2487	2	2	2	0.00
23/04/2026	2044 On 06-May-27			Bond Future	9.43	97.1839	96.7349	97.1839	0.00
23/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3673	4	4	4	0.00
23/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6520	6	7	6	0.00
23/04/2026	2046 On 07-May-26			Bond Future	143.74	143.5320	143.7424	143.5320	10,091.00
23/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	18792	19	19	19	0.00
23/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2046 On 06-August-26			Bond Future	146.38	146.1660	146.3799	146.1660	8,222.00
23/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	24000	24	24	24	0.00
23/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2046 On 05-November-26			Bond Future	146.78	146.5611	146.7784	146.5611	0.00
23/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	21298	21	21	21	0.00
23/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2046 On 04-February-27			Bond Future	149.60	149.3761	149.5975	149.3761	0.00
23/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	18507	18	19	18	0.00
23/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2046 On 06-May-27			Bond Future	150.07	149.8413	150.0665	149.8413	0.00
23/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	1076	1	1	1	0.00
23/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2050 On 07-May-26			Bond Future	150.80	150.0340	150.7989	150.0340	6,511.00
23/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	26729	26	27	26	0.00
23/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2050 On 06-August-26			Bond Future	151.11	150.3357	151.1145	150.3357	9,849.00
23/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	27845	27	28	27	0.00
23/04/2026	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
23/04/2026	2050 On 05-November-26			Bond Future	153.94	153.1422	153.9352	153.1422	0.00
23/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	30095	29	30	29	0.00
23/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2050 On 04-February-27			Bond Future	154.39	153.5833	154.3910	153.5833	0.00
23/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	22001	21	22	21	0.00
23/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
23/04/2026	2050 On 06-May-27			Bond Future	157.34	156.5136	157.3369	156.5136	0.00
23/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	6877	6	7	6	0.00
23/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
23/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	AL37 On 07-May-26			Index Future	1263.06	1266.8970	1263.0600	1266.8970	0.00
23/04/2026	AL37 On 06-August-26			Index Future	1285.67	1289.5820	1285.6740	1289.5820	0.00
23/04/2026	AL37 On 05-November-26			Index Future	1309.62	1313.6030	1309.6210	1313.6030	0.00
23/04/2026	AL37 On 04-February-27			Index Future	1334.47	1338.5300	1334.4710	1338.5300	0.00
23/04/2026	AL37 On 06-May-27			Index Future	1359.64	1363.7770	1359.6430	1363.7770	0.00
23/04/2026	AL7T On 07-May-26			Index Future	1635.05	1642.9460	1635.0540	1642.9460	0.00
23/04/2026	AL7T On 06-August-26			Index Future	1664.33	1672.3640	1664.3280	1672.3640	0.00
23/04/2026	AL7T On 05-November-26			Index Future	1695.33	1703.5160	1695.3270	1703.5160	0.00
23/04/2026	AL7T On 04-February-27			Index Future	1727.50	1735.8420	1727.4950	1735.8420	0.00
23/04/2026	AL7T On 06-May-27			Index Future	1760.08	1768.5830	1760.0810	1768.5830	0.00
23/04/2026	ALBI On 07-May-26			Index Future	1384.57	1390.0400	1384.5650	1390.0400	65.00
23/04/2026	ALBI On 06-August-26			Index Future	1409.36	1414.9300	1409.3550	1414.9300	12.00
23/04/2026	ALBI On 05-November-26			Index Future	1435.60	1441.2860	1435.6040	1441.2860	0.00
23/04/2026	ALBI On 04-February-27			Index Future	1462.85	1468.6360	1462.8450	1468.6360	0.00
23/04/2026	ALBI On 06-May-27			Index Future	1490.44	1496.3370	1490.4380	1496.3370	0.00
23/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	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
23/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	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
23/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	ES33 On 07-May-26			Bond Future	9.07	93.1963	92.8728	93.1963	0.00
23/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11992	12	12	12	0.00
23/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
23/04/2026	ES33 On 06-August-26			Bond Future	9.15	94.9065	94.5769	94.9065	0.00
23/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12708	13	13	13	0.00
23/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
23/04/2026	ES33 On 05-November-26			Bond Future	9.22	92.8850	92.5490	92.8850	0.00
23/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7221	8	7	8	0.00
23/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
23/04/2026	ES33 On 04-February-27			Bond Future	9.30	94.6692	94.3267	94.6692	0.00
23/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1830	2	2	2	0.00
23/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
23/04/2026	ES33 On 06-May-27			Bond Future	9.37	92.6799	92.3310	92.6799	0.00
23/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
23/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2594	2	3	2	0.00
23/04/2026	ES42 On 07-May-26			Bond Future	9.58	92.2546	91.6490	92.2546	0.00
23/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17008	18	17	18	0.00
23/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
23/04/2026	ES42 On 06-August-26			Bond Future	9.65	93.9476	93.3308	93.9476	0.00
23/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18856	19	19	19	0.00
23/04/2026	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
23/04/2026	ES42 On 05-November-26			Bond Future	9.71	91.4372	90.8087	91.4372	0.00
23/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12844	13	13	13	0.00
23/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
23/04/2026	ES42 On 04-February-27			Bond Future	9.77	93.1938	92.5531	93.1938	0.00
23/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3693	4	4	4	0.00
23/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
23/04/2026	ES42 On 06-May-27			Bond Future	9.83	90.7071	90.0543	90.7071	0.00
23/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
23/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3688	3	4	3	0.00
23/04/2026	GOVI On 07-May-26			GOVI	1358.47	1363.8290	1358.4720	1363.8290	60.00
23/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1814720	187	181	187	0.00
23/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
23/04/2026	GOVI On 06-August-26			GOVI	1382.79	1388.2490	1382.7940	1388.2490	569.00
23/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1937940	199	194	199	0.00
23/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
23/04/2026	GOVI On 05-November-26			GOVI	1408.55	1414.1090	1408.5490	1414.1090	0.00
23/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1315490	137	132	137	0.00
23/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
23/04/2026	GOVI On 04-February-27			GOVI	1435.28	1440.9420	1435.2770	1440.9420	0.00
23/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	662770	72	66	72	0.00
23/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
23/04/2026	GOVI On 06-May-27			GOVI	1462.35	1468.1210	1462.3500	1468.1210	0.00
23/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	353500	41	35	41	0.00
23/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
23/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2026	I258 On 07-May-26			Bond Future	133.62	133.6203	133.6176	133.6203	0.00
23/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19888	20	20	20	0.00
23/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
23/04/2026	I258 On 06-August-26			Bond Future	133.21	133.2165	133.2136	133.2165	0.00
23/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20264	20	20	20	0.00
23/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	0	0	0	0	0.00
23/04/2026	I258 On 05-November-26			Bond Future	135.70	135.7038	135.7004	135.7038	0.00
23/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20750	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
23/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	0	0	0	0	0.00
23/04/2026	I258 On 04-February-27			Bond Future	135.39	135.3962	135.3923	135.3962	0.00
23/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16496	16	16	16	0.00
23/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	4	0	0	0	0.00
23/04/2026	I258 On 06-May-27			Bond Future	137.98	137.9791	137.9752	137.9791	0.00
23/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	4594	5	5	5	0.00
23/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	1399	1	1	1	0.00
23/04/2026	IGOV On 07-May-26			Index Future	447.63	447.2230	447.6320	447.2230	32.00
23/04/2026	IGOV On 06-August-26			Index Future	455.76	455.3420	455.7570	455.3420	224.00
23/04/2026	IGOV On 05-November-26			Index Future	464.36	463.9320	464.3550	463.9320	8.00
23/04/2026	IGOV On 04-February-27			Index Future	473.27	472.8430	473.2730	472.8430	0.00
23/04/2026	IGOV On 06-May-27			Index Future	482.31	481.8660	482.3050	481.8660	0.00
23/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/04/2026	R033 On 07-May-26			Bond Future	8.44	109.6171	109.1568	109.6171	310.00
23/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	9869	10	10	10	0.00
23/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R033 On 06-August-26			Bond Future	8.50	111.6012	111.1324	111.6012	9,189.00
23/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	8978	9	9	9	0.00
23/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	300	0	0	0	0.00
23/04/2026	R033 On 05-November-26			Bond Future	8.55	108.6165	108.1388	108.6165	0.00
23/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	5309	6	5	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
23/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1447	1	1	1	0.00
23/04/2026	R033 On 04-February-27			Bond Future	8.60	110.6781	110.1913	110.6781	0.00
23/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	3256	4	3	4	0.00
23/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2996	3	3	3	0.00
23/04/2026	R033 On 06-May-27			Bond Future	8.65	107.7221	107.2262	107.7221	0.00
23/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1693	2	2	2	0.00
23/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5160	5	5	5	0.00
23/04/2026	R035 On 07-May-26			Bond Future	8.62	103.7921	103.2998	103.7921	52,490.00
23/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	12639	13	13	13	0.00
23/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	11599	12	12	12	0.00
23/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	8926	9	9	9	0.00
23/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6150	7	6	7	200.00
23/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	11861	12	12	12	0.00
23/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9198	10	9	10	0.00
23/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6433	7	6	7	350.00
23/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11494	12	11	12	0.00
23/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6037	7	6	7	250.00
23/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	8817	9	9	9	0.00
23/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	130	0	0	0	0.00
23/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	551	1	1	1	0.00
23/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	1409	2	1	2	1,000.00
23/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	3536	4	4	4	0.00
23/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	112	0	0	0	1,000.00
23/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	361	0	0	0	0.00
23/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	41	0	0	0	1,000.00
23/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2156	2	2	2	0.00
23/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	971	1	1	1	16,000.00
23/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	2048	2	2	2	16,000.00
23/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
23/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	3	0	0	0	0.00
23/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
23/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
23/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	2	0	0	0	0.00
23/04/2026	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
23/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
23/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	2	0	0	0	0.00
23/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
23/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R035 On 06-August-26			Bond Future	8.67	105.6708	105.1693	105.6708	76,071.00
23/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13142	14	13	14	0.00
23/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6536	7	7	7	0.00
23/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	8554	9	9	9	0.00
23/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9002	9	9	9	0.00
23/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	264	0	0	0	4,899.00
23/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	412	1	0	1	0.00
23/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1144	1	1	1	0.00
23/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	458	1	0	1	4,899.00
23/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1031	1	1	1	1,000.00
23/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2486	3	2	3	1,000.00
23/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	4979	5	5	5	0.00
23/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6488	7	6	7	0.00
23/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4176	5	4	5	0.00
23/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2205	2	2	2	350.00
23/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6103	7	6	7	0.00
23/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4220	5	4	5	250.00
23/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	3833	4	4	4	200.00
23/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	571	0	1	0	200.00
23/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1142	1	1	1	0.00
23/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1024	1	1	1	350.00
23/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	1987	2	2	2	0.00
23/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	511	0	1	0	350.00
23/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	798	1	1	1	1,000.00
23/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1791	2	2	2	0.00
23/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3366	3	3	3	0.00
23/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3171	3	3	3	4,899.00
23/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	4922	5	5	5	0.00
23/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5193	5	5	5	0.00
23/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6328	6	6	6	0.00
23/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	253	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
23/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	286	0	0	0	200.00
23/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	504	0	1	0	250.00
23/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1010	1	1	1	0.00
23/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	54	0	0	0	0.00
23/04/2026	R035 On 05-November-26			Bond Future	8.72	103.1170	102.6061	103.1170	3.00
23/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8070	9	8	9	0.00
23/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	4888	5	5	5	0.00
23/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	2971	3	3	3	200.00
23/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7032	7	7	7	0.00
23/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3575	4	4	4	0.00
23/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1950	2	2	2	0.00
23/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	918	1	1	1	600.00
23/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3443	3	3	3	600.00
23/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5453	5	5	5	0.00
23/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2138	2	2	2	600.00
23/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	967	1	1	1	200.00
23/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1577	1	2	1	200.00
23/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2518	2	3	2	0.00
23/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	773	1	1	1	0.00
23/04/2026	R035 On 04-February-27			Bond Future	8.77	105.0741	104.5534	105.0741	0.00
23/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4022	4	4	4	0.00
23/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1605	2	2	2	3,000.00
23/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3436	4	3	4	0.00
23/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	857	1	1	1	3,000.00
23/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	2987	3	3	3	3,000.00
23/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	4937	5	5	5	0.00
23/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	7223	7	7	7	0.00
23/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2614	2	3	2	0.00
23/04/2026	R035 On 06-May-27			Bond Future	8.82	102.5510	102.0206	102.5510	0.00
23/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1928	2	2	2	0.00
23/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5167	5	5	5	0.00
23/04/2026	R038 On 07-May-26			Bond Future	9.00	115.3396	114.7487	115.3396	3,961.00
23/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16899	17	17	17	0.00
23/04/2026	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
23/04/2026	R038 On 06-August-26			Bond Future	9.06	117.4272	116.8255	117.4272	1,069.00
23/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18509	19	19	19	0.00
23/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	41	0	0	0	0.00
23/04/2026	R038 On 05-November-26			Bond Future	9.12	114.1087	113.4957	114.1087	0.00
23/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12170	13	12	13	0.00
23/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	881	1	1	1	0.00
23/04/2026	R038 On 04-February-27			Bond Future	9.17	116.2746	115.6498	116.2746	0.00
23/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6356	7	6	7	0.00
23/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3232	3	3	3	0.00
23/04/2026	R038 On 06-May-27			Bond Future	9.23	112.9829	112.3463	112.9829	0.00
23/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	3010	3	3	3	0.00
23/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	6894	7	7	7	0.00
23/04/2026	R053 On 07-May-26			Bond Future	9.09	127.1015	126.6196	127.1015	24,128.00
23/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	25844	26	26	26	0.00
23/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R053 On 06-August-26			Bond Future	9.14	129.4022	128.9113	129.4022	68,907.00
23/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	29842	30	30	30	0.00
23/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1534	2	2	2	0.00
23/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3934	4	4	4	530.00
23/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	518	1	1	1	530.00
23/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	7583	8	8	8	0.00
23/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2259	2	2	2	530.00
23/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	8294	8	8	8	0.00
23/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	14108	14	14	14	0.00
23/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4407	4	4	4	530.00
23/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	42	0	0	0	0.00
23/04/2026	R053 On 05-November-26			Bond Future	9.18	125.9262	125.4261	125.9262	0.00
23/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	21601	22	22	22	0.00
23/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	951	1	1	1	0.00
23/04/2026	R053 On 04-February-27			Bond Future	9.22	128.3164	127.8066	128.3164	0.00
23/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	12202	13	12	13	0.00
23/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3669	4	4	4	0.00
23/04/2026	R053 On 06-May-27			Bond Future	9.26	124.8735	124.3542	124.8735	0.00
23/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5380	6	5	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
23/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	9464	9	9	9	0.00
23/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
23/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	31	0	0	0	0.00
23/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	31	0	0	0	0.00
23/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
23/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	58	0	0	0	0.00
23/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	58	0	0	0	0.00
23/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
23/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39	0	0	0	0.00
23/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39	0	0	0	0.00
23/04/2026	R202 On 07-May-26			Bond Future	299.16	299.7484	299.1585	299.7484	772.00
23/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21608	22	22	22	0.00
23/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R202 On 06-August-26			Bond Future	299.24	299.8422	299.2411	299.8422	565.00
23/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20381	21	20	21	0.00
23/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R202 On 05-November-26			Bond Future	304.83	305.4394	304.8264	305.4394	0.00
23/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24366	25	24	25	0.00
23/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R202 On 04-February-27			Bond Future	305.15	305.7804	305.1547	305.7804	0.00
23/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10425	11	10	11	0.00
23/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R202 On 06-May-27			Bond Future	310.98	311.6147	310.9773	311.6147	0.00
23/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3987	5	4	5	0.00
23/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R209 On 07-May-26			Bond Future	8.77	84.6600	84.2826	84.6600	16,403.00
23/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12113	12	12	12	0.00
23/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R209 On 06-August-26			Bond Future	8.82	86.1924	85.8079	86.1924	36,935.00
23/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13182	14	13	14	0.00
23/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	40	0	0	0	0.00
23/04/2026	R209 On 05-November-26			Bond Future	8.87	84.6299	84.2382	84.6299	0.00
23/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8363	9	8	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
23/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	712	1	1	1	0.00
23/04/2026	R209 On 04-February-27			Bond Future	8.91	86.2361	85.8369	86.2361	0.00
23/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4408	5	4	5	0.00
23/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1111	1	1	1	3,237.00
23/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3300	4	3	4	0.00
23/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3048	3	3	3	3,237.00
23/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6157	6	6	6	0.00
23/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2427	2	2	2	0.00
23/04/2026	R209 On 06-May-27			Bond Future	8.96	84.7105	84.3039	84.7105	0.00
23/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1962	2	2	2	0.00
23/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1667	2	2	2	4,620.00
23/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4599	5	5	5	0.00
23/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2702	3	3	3	4,620.00
23/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5628	5	6	5	0.00
23/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	5013	5	5	5	0.00
23/04/2026	R210 On 07-May-26			Bond Future	261.57	261.4322	261.5685	261.4322	945.00
23/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6169	6	6	6	0.00
23/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R210 On 06-August-26			Bond Future	266.37	266.2296	266.3682	266.2296	148.00
23/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6528	6	7	6	0.00
23/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R210 On 05-November-26			Bond Future	267.80	267.6621	267.8023	267.6621	0.00
23/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14472	14	14	14	0.00
23/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R210 On 04-February-27			Bond Future	272.95	272.8028	272.9456	272.8028	0.00
23/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6916	7	7	7	0.00
23/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R210 On 06-May-27			Bond Future	274.54	274.3928	274.5377	274.3928	0.00
23/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3408	3	3	3	0.00
23/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R213 On 07-May-26			Bond Future	8.16	97.1108	96.8443	97.1108	81,193.00
23/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	6000	6	6	6	0.00
23/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R213 On 06-August-26			Bond Future	8.21	98.8685	98.5970	98.8685	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
23/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5337	6	5	6	0.00
23/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	156	0	0	0	0.00
23/04/2026	R213 On 05-November-26			Bond Future	8.26	97.1403	96.8636	97.1403	0.00
23/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2639	3	3	3	0.00
23/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	965	1	1	1	0.00
23/04/2026	R213 On 04-February-27			Bond Future	8.31	98.9839	98.7019	98.9839	0.00
23/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1451	2	1	2	0.00
23/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2006	2	2	2	0.00
23/04/2026	R213 On 06-May-27			Bond Future	8.36	97.2977	97.0105	97.2977	0.00
23/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	749	1	1	1	0.00
23/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3765	4	4	4	0.00
23/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1505	2	2	2	2,830.00
23/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1025	1	1	1	2,830.00
23/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2212	2	2	2	0.00
23/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3271	3	3	3	0.00
23/04/2026	R214 On 07-May-26			Bond Future	9.18	80.3663	79.8240	80.3663	21,445.00
23/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13881	14	14	14	0.00
23/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R214 On 06-August-26			Bond Future	9.23	81.8210	81.2687	81.8210	19,349.00
23/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15690	16	16	16	0.00
23/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	48	0	0	0	0.00
23/04/2026	R214 On 05-November-26			Bond Future	9.28	80.0322	79.4695	80.0322	0.00
23/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10842	11	11	11	0.00
23/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	723	1	1	1	0.00
23/04/2026	R214 On 04-February-27			Bond Future	9.33	81.5511	80.9777	81.5511	0.00
23/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6092	6	6	6	0.00
23/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2506	2	3	2	0.00
23/04/2026	R214 On 06-May-27			Bond Future	9.38	79.7899	79.2059	79.7899	0.00
23/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2549	3	3	3	0.00
23/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	5874	6	6	6	0.00
23/04/2026	R248 On 07-May-26			Bond Future	9.17	98.1658	97.7598	98.1658	116,465.00
23/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	19279	20	19	20	0.00
23/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	2	0	0	0	1,620.00
23/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1274	2	1	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
23/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	74	0	0	0	1,620.00
23/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1226	1	1	1	0.00
23/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1157	1	1	1	0.00
23/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1114	1	1	1	0.00
23/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	4513	4	5	4	0.00
23/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	8457	8	8	8	0.00
23/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R248 On 06-August-26			Bond Future	9.22	99.9426	99.5291	99.9426	252,428.00
23/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	22710	23	23	23	0.00
23/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2206	2	2	2	0.00
23/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	7743	8	8	8	0.00
23/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1153	1	1	1	1,762.00
23/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4230	4	4	4	1,762.00
23/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	30	0	0	0	0.00
23/04/2026	R248 On 05-November-26			Bond Future	9.27	97.3466	96.9253	97.3466	0.00
23/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	16408	17	16	17	0.00
23/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	707	1	1	1	0.00
23/04/2026	R248 On 04-February-27			Bond Future	9.31	99.1942	98.7648	99.1942	0.00
23/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9289	10	9	10	0.00
23/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2665	3	3	3	0.00
23/04/2026	R248 On 06-May-27			Bond Future	9.36	96.6237	96.1863	96.6237	0.00
23/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4098	4	4	4	0.00
23/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	6812	7	7	7	0.00
23/04/2026	R2R9 On 07-May-26			Bond Future	9.11	107.4374	106.8527	107.4374	0.00
23/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	96003	97	96	97	0.00
23/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R2R9 On 06-August-26			Bond Future	9.17	109.3820	108.7866	109.3820	0.00
23/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95667	96	96	96	0.00
23/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R2R9 On 05-November-26			Bond Future	9.23	106.4194	105.8128	106.4194	0.00
23/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94843	95	95	95	0.00
23/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R2R9 On 04-February-27			Bond Future	9.28	108.4393	107.8211	108.4393	0.00
23/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5390	6	5	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
23/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	1021	1	1	1	0.00
23/04/2026	R2R9 On 06-May-27			Bond Future	9.34	105.5041	104.8744	105.5041	0.00
23/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	1509	2	2	2	0.00
23/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	5320	5	5	5	0.00
23/04/2026	R4R2 On 07-May-26			Bond Future	9.24	108.8799	108.4479	108.8799	7,188.00
23/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97359	98	97	98	0.00
23/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R4R2 On 06-August-26			Bond Future	9.30	110.8507	110.4106	110.8507	10,153.00
23/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	96993	97	97	97	0.00
23/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R4R2 On 05-November-26			Bond Future	9.35	107.7891	107.3408	107.7891	0.00
23/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96118	97	96	97	0.00
23/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
23/04/2026	R4R2 On 04-February-27			Bond Future	9.41	109.8350	109.3781	109.8350	0.00
23/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6733	7	7	7	0.00
23/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	964	1	1	1	0.00
23/04/2026	R4R2 On 06-May-27			Bond Future	9.46	106.8001	106.3346	106.8001	0.00
23/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	1866	2	2	2	0.00
23/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	5775	5	6	5	0.00
23/04/2026	RR87 On 07-May-26			Bond Future	7.36	102.7700	102.7166	102.7700	0.00
23/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
23/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	308	0	0	0	0.00
23/04/2026	RR87 On 06-August-26			Bond Future	7.38	100.8878	100.8309	100.8878	0.00
23/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	0	0	0	0	0.00
23/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	299	0	0	0	0.00
23/04/2026	RR87 On 05-November-26			Bond Future	7.03	102.7477	102.6896	102.7477	0.00
23/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
23/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	201	0	0	0	0.00
23/04/2026	RR88 On 07-May-26			Bond Future	7.65	105.2788	105.1413	105.2788	0.00
23/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
23/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1233	1	1	1	0.00
23/04/2026	RR88 On 06-August-26			Bond Future	7.74	104.3427	104.2117	104.3427	0.00
23/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	3	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
23/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1138	1	1	1	0.00
23/04/2026	RR88 On 05-November-26			Bond Future	7.77	105.6246	105.4834	105.6246	0.00
23/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	7	0	0	0	0.00
23/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1120	1	1	1	0.00
23/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00