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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/04/2026 TO: 24/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	2029 On 07-May-26			Bond Future	147.13	147.1821	147.1341	147.1821	1,876.00
24/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5314	5	5	5	0.00
24/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2029 On 06-August-26			Bond Future	149.85	149.8828	149.8487	149.8828	8,451.00
24/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5749	6	6	6	0.00
24/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2029 On 05-November-26			Bond Future	151.15	151.1952	151.1543	151.1952	0.00
24/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3594	4	4	4	0.00
24/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2029 On 04-February-27			Bond Future	154.03	154.0989	154.0333	154.0989	0.00
24/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4313	4	4	4	0.00
24/04/2026	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
24/04/2026	2029 On 06-May-27			Bond Future	155.42	155.5214	155.4154	155.5214	0.00
24/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2095	2	2	2	0.00
24/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2030 On 07-May-26			Bond Future	8.04	102.2431	102.1000	102.2431	57,283.00
24/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	4173	4	4	4	0.00
24/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	58	0	0	0	1,000.00
24/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	224	0	0	0	0.00
24/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
24/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1094	1	1	1	0.00
24/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	590	0	1	0	1,000.00
24/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2654	3	3	3	0.00
24/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2030 On 06-August-26			Bond Future	8.10	100.0841	99.9486	100.0841	150,861.00
24/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3473	4	3	4	0.00
24/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	129	0	0	0	1,000.00
24/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	444	0	0	0	1,000.00
24/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	909	1	1	1	0.00
24/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1038	1	1	1	1,000.00
24/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1619	2	2	2	0.00
24/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	2823	3	3	3	0.00
24/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	228	0	0	0	0.00
24/04/2026	2030 On 05-November-26			Bond Future	8.15	101.9292	101.7869	101.9292	2,093.00
24/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1650	2	2	2	0.00
24/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	979	1	1	1	0.00
24/04/2026	2030 On 04-February-27			Bond Future	8.19	99.8560	99.6949	99.8560	0.00
24/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	851	1	1	1	0.00
24/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	1821	2	2	2	0.00
24/04/2026	2030 On 06-May-27			Bond Future	8.27	101.7384	101.5481	101.7384	0.00
24/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	432	0	0	0	0.00
24/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	2851	3	3	3	0.00
24/04/2026	2031 On 07-May-26			Bond Future	115.80	115.7289	115.7978	115.7289	1,034.00
24/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1958	2	2	2	0.00
24/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2031 On 06-August-26			Bond Future	115.51	115.4280	115.5097	115.4280	4,492.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1842	2	2	2	0.00
24/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	142	0	0	0	0.00
24/04/2026	2031 On 05-November-26			Bond Future	117.66	117.5828	117.6611	117.5828	0.00
24/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6172	6	6	6	0.00
24/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
24/04/2026	2031 On 04-February-27			Bond Future	117.43	117.3669	117.4281	117.3669	0.00
24/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1722	1	2	1	0.00
24/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	474	0	0	0	0.00
24/04/2026	2031 On 06-May-27			Bond Future	119.64	119.6060	119.6381	119.6060	0.00
24/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2953	3	3	3	0.00
24/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	185	0	0	0	0.00
24/04/2026	2032 On 07-May-26			Bond Future	8.36	100.5933	100.4109	100.5933	37,678.00
24/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	7707	8	8	8	0.00
24/04/2026	2032 On 07-May-26		Call	Bond Future	978.34	0.9590	0.9783	0.9590	0.00
24/04/2026	2032 On 07-May-26		Put	Bond Future	567.47	0.3657	0.5675	0.3657	0.00
24/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2032 On 06-August-26			Bond Future	8.42	102.4139	102.2382	102.4139	131,495.00
24/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	7315	7	7	7	0.00
24/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	194	0	0	0	0.00
24/04/2026	2032 On 05-November-26			Bond Future	8.47	100.1419	99.9587	100.1419	41,855.00
24/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3932	4	4	4	0.00
24/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1084	1	1	1	0.00
24/04/2026	2032 On 04-February-27			Bond Future	8.53	102.0425	101.8398	102.0425	0.00
24/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	2189	2	2	2	0.00
24/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2382	2	2	2	0.00
24/04/2026	2032 On 06-May-27			Bond Future	8.59	99.8064	99.5738	99.8064	0.00
24/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	1139	1	1	1	0.00
24/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	4276	4	4	4	0.00
24/04/2026	2033 On 07-May-26			Bond Future	143.77	143.9591	143.7737	143.9591	1,708.00
24/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8614	9	9	9	0.00
24/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2033 On 06-August-26			Bond Future	146.43	146.6007	146.4262	146.6007	15,783.00
24/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12176	12	12	12	0.00
24/04/2026	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
24/04/2026	2033 On 05-November-26			Bond Future	147.57	147.7493	147.5656	147.7493	0.00
24/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10306	10	10	10	0.00
24/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2033 On 04-February-27			Bond Future	150.38	150.5868	150.3763	150.5868	0.00
24/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7666	8	8	8	0.00
24/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2033 On 06-May-27			Bond Future	151.58	151.8375	151.5848	151.8375	0.00
24/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	375	1	0	1	0.00
24/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2037 On 07-May-26			Bond Future	8.89	99.6923	99.6618	99.6923	100,116.00
24/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	14580	15	15	15	0.00
24/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	20114	20	20	20	0.00
24/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	12558	13	13	13	142.00
24/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	3960	4	4	4	1,500.00
24/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	7413	7	7	7	0.00
24/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	1346	1	1	1	1,500.00
24/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	74	0	0	0	0.00
24/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	4	0	0	0	1,500.00
24/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	639	1	1	1	0.00
24/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
24/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2037 On 06-August-26			Bond Future	8.96	97.2365	97.2155	97.2365	224,132.00
24/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	16073	16	16	16	0.00
24/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	13985	14	14	14	0.00
24/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10896	11	11	11	0.00
24/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	7323	7	7	7	2,541.00
24/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	296	0	0	0	2,541.00
24/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	660	1	1	1	0.00
24/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	102	0	0	0	2,541.00
24/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	44	0	0	0	0.00
24/04/2026	2037 On 05-November-26			Bond Future	9.01	99.0292	99.0035	99.0292	0.00
24/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	10495	10	10	10	0.00
24/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	11542	11	12	11	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
24/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	8565	9	9	9	0.00
24/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4960	5	5	5	4,490.00
24/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1079	1	1	1	4,490.00
24/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2085	2	2	2	0.00
24/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	672	1	1	1	4,490.00
24/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	790	1	1	1	0.00
24/04/2026	2037 On 04-February-27			Bond Future	9.06	96.6506	96.6087	96.6506	0.00
24/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	5435	5	5	5	0.00
24/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6730	7	7	7	0.00
24/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4629	5	5	5	0.00
24/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1965	2	2	2	4,490.00
24/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3037	3	3	3	4,490.00
24/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	5963	6	6	6	0.00
24/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2111	2	2	2	4,490.00
24/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2616	3	3	3	0.00
24/04/2026	2037 On 06-May-27			Bond Future	9.12	98.4725	98.4044	98.4725	0.00
24/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2503	2	3	2	0.00
24/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	5904	6	6	6	0.00
24/04/2026	2038 On 07-May-26			Bond Future	160.83	161.3939	160.8272	161.3939	1,347.00
24/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16297	17	16	17	0.00
24/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2038 On 06-August-26			Bond Future	161.59	162.1542	161.5931	162.1542	3,784.00
24/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16873	17	17	17	0.00
24/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2038 On 05-November-26			Bond Future	164.60	165.1810	164.6028	165.1810	1,464.00
24/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18293	19	18	19	0.00
24/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2038 On 04-February-27			Bond Future	165.49	166.1071	165.4917	166.1071	0.00
24/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11662	12	12	12	0.00
24/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2038 On 06-May-27			Bond Future	168.61	169.2765	168.6070	169.2765	0.00
24/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	2507	3	3	3	0.00
24/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2040 On 07-May-26			Bond Future	9.14	101.4849	101.4117	101.4849	33,351.00

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24/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16986	17	17	17	0.00
24/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	21790	22	22	22	0.00
24/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	19050	19	19	19	0.00
24/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	20108	20	20	20	0.00
24/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	17277	17	17	17	0.00
24/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	13677	14	14	14	0.00
24/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	11017	11	11	11	1,460.00
24/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	91	0	0	0	27,500.00
24/04/2026	2040 On 07-May-26		Call	Bond Future	2161.51	2.0355	2.1615	2.0355	0.00
24/04/2026	2040 On 07-May-26		Put	Bond Future	749.80	0.5506	0.7498	0.5506	0.00
24/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	3947	4	4	4	0.00
24/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
24/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	1	0	0	0	0.00
24/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
24/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2040 On 06-August-26			Bond Future	9.20	98.8111	98.7466	98.8111	68,499.00
24/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	19358	19	19	19	0.00
24/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	45	0	0	0	0.00
24/04/2026	2040 On 05-November-26			Bond Future	9.25	100.6328	100.5629	100.6328	1,566.00
24/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	13072	13	13	13	0.00
24/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	14226	14	14	14	0.00
24/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10909	11	11	11	0.00
24/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6796	7	7	7	2,300.00
24/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1119	1	1	1	2,300.00
24/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2074	2	2	2	0.00
24/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	711	1	1	1	2,300.00
24/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	835	1	1	1	0.00
24/04/2026	2040 On 04-February-27			Bond Future	9.31	98.0341	97.9469	98.0341	0.00
24/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	7192	7	7	7	0.00
24/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2587	2	3	2	2,300.00
24/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	8398	8	8	8	0.00
24/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5943	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
24/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3321	3	3	3	2,300.00
24/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	6543	6	7	6	0.00
24/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2341	2	2	2	2,300.00
24/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	2762	3	3	3	0.00
24/04/2026	2040 On 06-May-27			Bond Future	9.37	99.8820	99.7673	99.8820	0.00
24/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	3156	3	3	3	0.00
24/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	6755	6	7	6	0.00
24/04/2026	2043 On 07-May-26			Bond Future	125.89	125.8977	125.8933	125.8977	0.00
24/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14193	14	14	14	0.00
24/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2043 On 06-August-26			Bond Future	125.36	125.3519	125.3599	125.3519	3,416.00
24/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14481	14	14	14	0.00
24/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
24/04/2026	2043 On 05-November-26			Bond Future	127.69	127.6920	127.6948	127.6920	0.00
24/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14872	15	15	15	0.00
24/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	17	0	0	0	0.00
24/04/2026	2043 On 04-February-27			Bond Future	127.21	127.2300	127.2126	127.2300	0.00
24/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9926	10	10	10	0.00
24/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	344	0	0	0	0.00
24/04/2026	2043 On 06-May-27			Bond Future	129.61	129.6572	129.6066	129.6572	0.00
24/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	4546	3	5	3	0.00
24/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	2419	1	2	1	0.00
24/04/2026	2044 On 07-May-26			Bond Future	9.22	98.3197	98.3659	98.3197	34,640.00
24/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	18414	18	18	18	0.00
24/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	6276	6	6	6	0.00
24/04/2026	2044 On 07-May-26		Call	Bond Future	814.35	0.6120	0.8144	0.6120	0.00
24/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	43	0	0	0	15,000.00
24/04/2026	2044 On 07-May-26		Put	Bond Future	2448.47	2.2923	2.4485	2.2923	0.00
24/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2044 On 06-August-26			Bond Future	9.28	95.7138	95.7707	95.7138	46,048.00
24/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	21483	21	21	21	0.00
24/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	2111	2	2	2	0.00
24/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	3077	3	3	3	0.00
24/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	5597	5	6	5	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
24/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	1794	2	2	2	14,500.00
24/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3294	3	3	3	7,000.00
24/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	4439	4	4	4	7,000.00
24/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	42	0	0	0	0.00
24/04/2026	2044 On 05-November-26			Bond Future	9.32	97.4785	97.5321	97.4785	89,193.00
24/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	15352	15	15	15	0.00
24/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	793	1	1	1	0.00
24/04/2026	2044 On 04-February-27			Bond Future	9.37	94.9452	94.9843	94.9452	0.00
24/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	8925	9	9	9	0.00
24/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	2710	2	3	2	0.00
24/04/2026	2044 On 06-May-27			Bond Future	9.43	96.7349	96.7497	96.7349	0.00
24/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	4000	4	4	4	0.00
24/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	6832	7	7	7	0.00
24/04/2026	2046 On 07-May-26			Bond Future	143.31	143.7424	143.3117	143.7424	10,091.00
24/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	18362	19	18	19	0.00
24/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2046 On 06-August-26			Bond Future	145.96	146.3799	145.9555	146.3799	18,602.00
24/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	23576	24	24	24	0.00
24/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2046 On 05-November-26			Bond Future	146.34	146.7784	146.3403	146.7784	0.00
24/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	20860	21	21	21	0.00
24/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2046 On 04-February-27			Bond Future	149.13	149.5975	149.1278	149.5975	0.00
24/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	18038	19	18	19	0.00
24/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2046 On 06-May-27			Bond Future	149.55	150.0665	149.5499	150.0665	0.00
24/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	560	1	1	1	0.00
24/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2050 On 07-May-26			Bond Future	148.25	150.7989	148.2529	150.7989	2,461.00
24/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	24183	27	24	27	0.00
24/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2050 On 06-August-26			Bond Future	148.54	151.1145	148.5365	151.1145	17,138.00
24/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	25267	28	25	28	0.00
24/04/2026	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
24/04/2026	2050 On 05-November-26			Bond Future	151.30	153.9352	151.3027	153.9352	0.00
24/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	27463	30	27	30	0.00
24/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2050 On 04-February-27			Bond Future	151.68	154.3910	151.6844	154.3910	0.00
24/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	19294	22	19	22	0.00
24/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
24/04/2026	2050 On 06-May-27			Bond Future	154.54	157.3369	154.5395	157.3369	0.00
24/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	4080	7	4	7	0.00
24/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
24/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	AL37 On 07-May-26			Index Future	1260.96	1263.0600	1260.9610	1263.0600	0.00
24/04/2026	AL37 On 06-August-26			Index Future	1283.67	1285.6740	1283.6660	1285.6740	0.00
24/04/2026	AL37 On 05-November-26			Index Future	1307.52	1309.6210	1307.5220	1309.6210	0.00
24/04/2026	AL37 On 04-February-27			Index Future	1332.13	1334.4710	1332.1260	1334.4710	0.00
24/04/2026	AL37 On 06-May-27			Index Future	1356.92	1359.6430	1356.9150	1359.6430	0.00
24/04/2026	AL7T On 07-May-26			Index Future	1634.42	1635.0540	1634.4150	1635.0540	0.00
24/04/2026	AL7T On 06-August-26			Index Future	1663.84	1664.3280	1663.8440	1664.3280	0.00
24/04/2026	AL7T On 05-November-26			Index Future	1694.77	1695.3270	1694.7660	1695.3270	0.00
24/04/2026	AL7T On 04-February-27			Index Future	1726.66	1727.4950	1726.6570	1727.4950	0.00
24/04/2026	AL7T On 06-May-27			Index Future	1758.79	1760.0810	1758.7880	1760.0810	0.00
24/04/2026	ALBI On 07-May-26			Index Future	1383.92	1384.5650	1383.9220	1384.5650	65.00
24/04/2026	ALBI On 06-August-26			Index Future	1408.84	1409.3550	1408.8400	1409.3550	12.00
24/04/2026	ALBI On 05-November-26			Index Future	1435.02	1435.6040	1435.0230	1435.6040	0.00
24/04/2026	ALBI On 04-February-27			Index Future	1462.03	1462.8450	1462.0260	1462.8450	0.00
24/04/2026	ALBI On 06-May-27			Index Future	1489.23	1490.4380	1489.2330	1490.4380	0.00
24/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	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
24/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	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
24/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	ES33 On 07-May-26			Bond Future	9.08	92.8728	92.8253	92.8728	0.00
24/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11945	12	12	12	0.00
24/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
24/04/2026	ES33 On 06-August-26			Bond Future	9.16	94.5769	94.5379	94.5769	0.00
24/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12669	13	13	13	0.00
24/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
24/04/2026	ES33 On 05-November-26			Bond Future	9.23	92.5490	92.5053	92.5490	0.00
24/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	7177	7	7	7	0.00
24/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
24/04/2026	ES33 On 04-February-27			Bond Future	9.31	94.3267	94.2674	94.3267	0.00
24/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1771	2	2	2	0.00
24/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
24/04/2026	ES33 On 06-May-27			Bond Future	9.39	92.3310	92.2466	92.3310	0.00
24/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
24/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	2679	3	3	3	0.00
24/04/2026	ES42 On 07-May-26			Bond Future	9.57	91.6490	91.6912	91.6490	0.00
24/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	17050	17	17	17	0.00
24/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
24/04/2026	ES42 On 06-August-26			Bond Future	9.64	93.3308	93.3829	93.3308	0.00
24/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	18909	19	19	19	0.00
24/04/2026	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
24/04/2026	ES42 On 05-November-26			Bond Future	9.70	90.8087	90.8579	90.8087	0.00
24/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	12893	13	13	13	0.00
24/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
24/04/2026	ES42 On 04-February-27			Bond Future	9.76	92.5531	92.5886	92.5531	0.00
24/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	3729	4	4	4	0.00
24/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
24/04/2026	ES42 On 06-May-27			Bond Future	9.83	90.0543	90.0666	90.0543	0.00
24/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
24/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	3676	4	4	4	0.00
24/04/2026	GOVI On 07-May-26			GOVI	1357.82	1358.4720	1357.8230	1358.4720	60.00
24/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1808230	181	181	181	0.00
24/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
24/04/2026	GOVI On 06-August-26			GOVI	1382.27	1382.7940	1382.2710	1382.7940	568.00
24/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1932710	194	193	194	0.00
24/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
24/04/2026	GOVI On 05-November-26			GOVI	1407.96	1408.5490	1407.9600	1408.5490	0.00
24/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1309600	132	131	132	0.00
24/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
24/04/2026	GOVI On 04-February-27			GOVI	1434.45	1435.2770	1434.4540	1435.2770	0.00
24/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	654540	66	65	66	0.00
24/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
24/04/2026	GOVI On 06-May-27			GOVI	1461.15	1462.3500	1461.1480	1462.3500	0.00
24/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	341480	35	34	35	0.00
24/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
24/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2026	I258 On 07-May-26			Bond Future	134.06	133.6176	134.0639	133.6176	0.00
24/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	20334	20	20	20	0.00
24/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
24/04/2026	I258 On 06-August-26			Bond Future	133.68	133.2136	133.6814	133.2136	0.00
24/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20737	20	21	20	0.00
24/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	5	0	0	0	0.00
24/04/2026	I258 On 05-November-26			Bond Future	136.17	135.7004	136.1712	135.7004	0.00
24/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	21272	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
24/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	51	0	0	0	0.00
24/04/2026	I258 On 04-February-27			Bond Future	135.85	135.3923	135.8504	135.3923	0.00
24/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	17336	16	17	16	0.00
24/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	386	0	0	0	0.00
24/04/2026	I258 On 06-May-27			Bond Future	138.41	137.9752	138.4070	137.9752	0.00
24/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	7494	5	7	5	0.00
24/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	3867	1	4	1	0.00
24/04/2026	IGOV On 07-May-26			Index Future	445.46	447.6320	445.4590	447.6320	32.00
24/04/2026	IGOV On 06-August-26			Index Future	453.59	455.7570	453.5900	455.7570	224.00
24/04/2026	IGOV On 05-November-26			Index Future	462.13	464.3550	462.1280	464.3550	8.00
24/04/2026	IGOV On 04-February-27			Index Future	470.93	473.2730	470.9310	473.2730	0.00
24/04/2026	IGOV On 06-May-27			Index Future	479.80	482.3050	479.7980	482.3050	0.00
24/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/04/2026	R033 On 07-May-26			Bond Future	8.47	109.1568	108.9686	109.1568	310.00
24/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	9680	10	10	10	0.00
24/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R033 On 06-August-26			Bond Future	8.53	111.1324	110.9517	111.1324	9,189.00
24/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	8715	9	9	9	0.00
24/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	218	0	0	0	0.00
24/04/2026	R033 On 05-November-26			Bond Future	8.59	108.1388	107.9502	108.1388	0.00
24/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	4885	5	5	5	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
24/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1212	1	1	1	0.00
24/04/2026	R033 On 04-February-27			Bond Future	8.64	110.1913	109.9816	110.1913	0.00
24/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2783	3	3	3	0.00
24/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	2732	3	3	3	0.00
24/04/2026	R033 On 06-May-27			Bond Future	8.70	107.2262	106.9845	107.2262	0.00
24/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1412	2	1	2	0.00
24/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5121	5	5	5	0.00
24/04/2026	R035 On 07-May-26			Bond Future	8.62	103.2998	103.2711	103.2998	44,100.00
24/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	12611	13	13	13	0.00
24/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	11570	12	12	12	0.00
24/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	8898	9	9	9	0.00
24/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	6125	6	6	6	200.00
24/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	11832	12	12	12	0.00
24/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	9170	9	9	9	0.00
24/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	6407	6	6	6	350.00
24/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	11465	11	11	11	0.00
24/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	6013	6	6	6	250.00
24/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	8789	9	9	9	0.00
24/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	189	0	0	0	0.00
24/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	630	1	1	1	0.00
24/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	1467	1	1	1	1,000.00
24/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	3535	4	4	4	0.00
24/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	168	0	0	0	1,000.00
24/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	447	0	0	0	0.00
24/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	68	0	0	0	1,000.00
24/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2240	2	2	2	0.00
24/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1079	1	1	1	16,000.00
24/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	2135	2	2	2	16,000.00
24/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
24/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	6	0	0	0	0.00
24/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
24/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
24/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	4	0	0	0	0.00
24/04/2026	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
24/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
24/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	6	0	0	0	0.00
24/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
24/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R035 On 06-August-26			Bond Future	8.68	105.1693	105.1505	105.1693	77,083.00
24/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	13146	13	13	13	0.00
24/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	6597	7	7	7	0.00
24/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	8600	9	9	9	0.00
24/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	9045	9	9	9	0.00
24/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	387	0	0	0	4,899.00
24/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	562	0	1	0	0.00
24/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	1275	1	1	1	0.00
24/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	616	0	1	0	4,899.00
24/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	1165	1	1	1	1,000.00
24/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2580	2	3	2	1,000.00
24/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	5050	5	5	5	0.00
24/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	6549	6	7	6	0.00
24/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	4250	4	4	4	0.00
24/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	2307	2	2	2	350.00
24/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	6167	6	6	6	0.00
24/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	4293	4	4	4	250.00
24/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	3907	4	4	4	200.00
24/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	654	1	1	1	200.00
24/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1235	1	1	1	0.00
24/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1116	1	1	1	350.00
24/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	2107	2	2	2	0.00
24/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	591	1	1	1	350.00
24/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	887	1	1	1	1,000.00
24/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	1904	2	2	2	0.00
24/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3519	3	4	3	0.00
24/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3321	3	3	3	4,899.00
24/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	5098	5	5	5	0.00
24/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5362	5	5	5	0.00
24/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	6470	6	6	6	0.00
24/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	314	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
24/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	351	0	0	0	200.00
24/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	584	1	1	1	250.00
24/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1102	1	1	1	0.00
24/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	77	0	0	0	0.00
24/04/2026	R035 On 05-November-26			Bond Future	8.73	102.6061	102.5825	102.6061	32,647.00
24/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	8143	8	8	8	0.00
24/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	4932	5	5	5	0.00
24/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	3040	3	3	3	200.00
24/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	7102	7	7	7	0.00
24/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3639	4	4	4	0.00
24/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	2047	2	2	2	0.00
24/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	1059	1	1	1	600.00
24/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3564	3	4	3	600.00
24/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	5617	5	6	5	0.00
24/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2226	2	2	2	600.00
24/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1060	1	1	1	200.00
24/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1645	2	2	2	200.00
24/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2611	3	3	3	0.00
24/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	869	1	1	1	0.00
24/04/2026	R035 On 04-February-27			Bond Future	8.78	104.5534	104.5129	104.5534	0.00
24/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	4060	4	4	4	0.00
24/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1764	2	2	2	3,000.00
24/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3481	3	3	3	0.00
24/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	1029	1	1	1	3,000.00
24/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	3072	3	3	3	3,000.00
24/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	5137	5	5	5	0.00
24/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	7435	7	7	7	0.00
24/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	2692	3	3	3	0.00
24/04/2026	R035 On 06-May-27			Bond Future	8.83	102.0206	101.9529	102.0206	0.00
24/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	2059	2	2	2	0.00
24/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5366	5	5	5	0.00
24/04/2026	R038 On 07-May-26			Bond Future	9.01	114.7487	114.6338	114.7487	1,561.00
24/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	16785	17	17	17	0.00
24/04/2026	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
24/04/2026	R038 On 06-August-26			Bond Future	9.08	116.8255	116.7199	116.8255	1,069.00
24/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	18419	19	18	19	0.00
24/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	56	0	0	0	0.00
24/04/2026	R038 On 05-November-26			Bond Future	9.13	113.4957	113.3833	113.4957	2,562.00
24/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	12143	12	12	12	0.00
24/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	966	1	1	1	0.00
24/04/2026	R038 On 04-February-27			Bond Future	9.19	115.6498	115.5170	115.6498	0.00
24/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	6209	6	6	6	0.00
24/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3218	3	3	3	0.00
24/04/2026	R038 On 06-May-27			Bond Future	9.25	112.3463	112.1815	112.3463	0.00
24/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2968	3	3	3	0.00
24/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	7017	7	7	7	0.00
24/04/2026	R053 On 07-May-26			Bond Future	9.09	126.6196	126.6241	126.6196	21,671.00
24/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	25849	26	26	26	0.00
24/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R053 On 06-August-26			Bond Future	9.14	128.9113	128.9285	128.9113	68,907.00
24/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	29878	30	30	30	0.00
24/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1909	2	2	2	0.00
24/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	4324	4	4	4	530.00
24/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	759	1	1	1	530.00
24/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	7924	8	8	8	0.00
24/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	2583	2	3	2	530.00
24/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	8652	8	9	8	0.00
24/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	14332	14	14	14	0.00
24/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	4780	4	5	4	530.00
24/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	61	0	0	0	0.00
24/04/2026	R053 On 05-November-26			Bond Future	9.18	125.4261	125.4382	125.4261	4,029.00
24/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	21798	22	22	22	0.00
24/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1136	1	1	1	0.00
24/04/2026	R053 On 04-February-27			Bond Future	9.22	127.8066	127.7987	127.8066	0.00
24/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	12483	12	12	12	0.00
24/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	3958	4	4	4	0.00
24/04/2026	R053 On 06-May-27			Bond Future	9.26	124.3542	124.3135	124.3542	0.00
24/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	5717	5	6	5	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
24/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	9842	9	10	9	0.00
24/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
24/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	30	0	0	0	0.00
24/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	30	0	0	0	0.00
24/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
24/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	57	0	0	0	0.00
24/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	57	0	0	0	0.00
24/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
24/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39	0	0	0	0.00
24/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39	0	0	0	0.00
24/04/2026	R202 On 07-May-26			Bond Future	297.79	299.1585	297.7907	299.1585	312.00
24/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20241	22	20	22	0.00
24/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R202 On 06-August-26			Bond Future	297.88	299.2411	297.8777	299.2411	1,025.00
24/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19018	20	19	20	0.00
24/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R202 On 05-November-26			Bond Future	303.43	304.8264	303.4253	304.8264	0.00
24/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	22965	24	23	24	0.00
24/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R202 On 04-February-27			Bond Future	303.68	305.1547	303.6790	305.1547	0.00
24/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	8949	10	9	10	0.00
24/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R202 On 06-May-27			Bond Future	309.40	310.9773	309.3956	310.9773	0.00
24/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2406	4	2	4	0.00
24/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R209 On 07-May-26			Bond Future	8.78	84.2826	84.2264	84.2826	16,160.00
24/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	12057	12	12	12	0.00
24/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R209 On 06-August-26			Bond Future	8.83	85.8079	85.7592	85.8079	36,935.00
24/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	13159	13	13	13	0.00
24/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	66	0	0	0	0.00
24/04/2026	R209 On 05-November-26			Bond Future	8.88	84.2382	84.1851	84.2382	7,212.00
24/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	8395	8	8	8	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
24/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	797	1	1	1	0.00
24/04/2026	R209 On 04-February-27			Bond Future	8.93	85.8369	85.7693	85.8369	0.00
24/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	4371	4	4	4	0.00
24/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1264	1	1	1	3,237.00
24/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	3305	3	3	3	0.00
24/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3121	3	3	3	3,237.00
24/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6379	6	6	6	0.00
24/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2457	2	2	2	0.00
24/04/2026	R209 On 06-May-27			Bond Future	8.98	84.3039	84.2130	84.3039	0.00
24/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	2096	2	2	2	0.00
24/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1811	2	2	2	4,620.00
24/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4598	5	5	5	0.00
24/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	2792	3	3	3	4,620.00
24/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	5862	6	6	6	0.00
24/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	5239	5	5	5	0.00
24/04/2026	R210 On 07-May-26			Bond Future	261.56	261.5685	261.5553	261.5685	645.00
24/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6155	6	6	6	0.00
24/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R210 On 06-August-26			Bond Future	266.38	266.3682	266.3808	266.3682	448.00
24/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6541	7	7	7	0.00
24/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R210 On 05-November-26			Bond Future	267.80	267.8023	267.8043	267.8023	0.00
24/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14474	14	14	14	0.00
24/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R210 On 04-February-27			Bond Future	272.91	272.9456	272.9052	272.9456	0.00
24/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6875	7	7	7	0.00
24/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R210 On 06-May-27			Bond Future	274.43	274.5377	274.4271	274.5377	0.00
24/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3297	3	3	3	0.00
24/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R213 On 07-May-26			Bond Future	8.20	96.8443	96.6729	96.8443	80,812.00
24/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5828	6	6	6	0.00
24/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R213 On 06-August-26			Bond Future	8.26	98.5970	98.4323	98.5970	54,712.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	5217	5	5	5	0.00
24/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	201	0	0	0	0.00
24/04/2026	R213 On 05-November-26			Bond Future	8.31	96.8636	96.6917	96.8636	0.00
24/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2562	3	3	3	0.00
24/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1059	1	1	1	0.00
24/04/2026	R213 On 04-February-27			Bond Future	8.37	98.7019	98.5113	98.7019	0.00
24/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1390	1	1	1	0.00
24/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2135	2	2	2	0.00
24/04/2026	R213 On 06-May-27			Bond Future	8.43	97.0105	96.7913	97.0105	0.00
24/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	752	1	1	1	0.00
24/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3627	4	4	4	0.00
24/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1404	2	1	2	2,830.00
24/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1106	1	1	1	2,830.00
24/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2331	2	2	2	0.00
24/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3493	3	3	3	0.00
24/04/2026	R214 On 07-May-26			Bond Future	9.17	79.8240	79.8609	79.8240	17,935.00
24/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13917	14	14	14	0.00
24/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R214 On 06-August-26			Bond Future	9.23	81.2687	81.3142	81.2687	22,859.00
24/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	15762	16	16	16	0.00
24/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	73	0	0	0	0.00
24/04/2026	R214 On 05-November-26			Bond Future	9.28	79.4695	79.5126	79.4695	2,614.00
24/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10995	11	11	11	0.00
24/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	833	1	1	1	0.00
24/04/2026	R214 On 04-February-27			Bond Future	9.33	80.9777	81.0088	80.9777	0.00
24/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	6204	6	6	6	0.00
24/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2586	3	3	3	0.00
24/04/2026	R214 On 06-May-27			Bond Future	9.38	79.2059	79.2170	79.2059	0.00
24/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2820	3	3	3	0.00
24/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6134	6	6	6	0.00
24/04/2026	R248 On 07-May-26			Bond Future	9.16	97.7598	97.8544	97.7598	79,316.00
24/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	19374	19	19	19	0.00
24/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	7	0	0	0	1,620.00
24/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	1433	1	1	1	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
24/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	129	0	0	0	1,620.00
24/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	1384	1	1	1	0.00
24/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1220	1	1	1	0.00
24/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1178	1	1	1	0.00
24/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	4473	5	4	5	0.00
24/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	8368	8	8	8	0.00
24/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R248 On 06-August-26			Bond Future	9.21	99.5291	99.6352	99.5291	252,485.00
24/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	22836	23	23	23	0.00
24/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	2519	2	3	2	0.00
24/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	8019	8	8	8	0.00
24/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1323	1	1	1	1,762.00
24/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	4437	4	4	4	1,762.00
24/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	50	0	0	0	0.00
24/04/2026	R248 On 05-November-26			Bond Future	9.26	96.9253	97.0292	96.9253	37,137.00
24/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	16648	16	17	16	0.00
24/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	844	1	1	1	0.00
24/04/2026	R248 On 04-February-27			Bond Future	9.30	98.7648	98.8551	98.7648	0.00
24/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	9631	9	10	9	0.00
24/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	2917	3	3	3	0.00
24/04/2026	R248 On 06-May-27			Bond Future	9.35	96.1863	96.2532	96.1863	0.00
24/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	4509	4	5	4	0.00
24/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7156	7	7	7	0.00
24/04/2026	R2R9 On 07-May-26			Bond Future	9.11	106.8527	106.8174	106.8527	0.00
24/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95968	96	96	96	0.00
24/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R2R9 On 06-August-26			Bond Future	9.18	108.7866	108.7613	108.7866	0.00
24/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	95642	96	96	96	0.00
24/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R2R9 On 05-November-26			Bond Future	9.23	105.8128	105.7825	105.8128	0.00
24/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	94812	95	95	95	0.00
24/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R2R9 On 04-February-27			Bond Future	9.29	107.8211	107.7732	107.8211	0.00
24/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6789	5	7	5	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
24/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2468	1	2	1	0.00
24/04/2026	R2R9 On 06-May-27			Bond Future	9.35	104.8744	104.7980	104.8744	0.00
24/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	3187	2	3	2	0.00
24/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7075	5	7	5	0.00
24/04/2026	R4R2 On 07-May-26			Bond Future	9.23	108.4479	108.4958	108.4479	7,188.00
24/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	97407	97	97	97	0.00
24/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R4R2 On 06-August-26			Bond Future	9.29	110.4106	110.4703	110.4106	10,153.00
24/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	97053	97	97	97	0.00
24/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R4R2 On 05-November-26			Bond Future	9.35	107.3408	107.3969	107.3408	0.00
24/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	96174	96	96	96	0.00
24/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
24/04/2026	R4R2 On 04-February-27			Bond Future	9.40	109.3781	109.4179	109.3781	0.00
24/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	8247	7	8	7	0.00
24/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2437	1	2	1	0.00
24/04/2026	R4R2 On 06-May-27			Bond Future	9.46	106.3346	106.3473	106.3346	0.00
24/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3915	2	4	2	0.00
24/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	7812	6	8	6	0.00
24/04/2026	RR87 On 07-May-26			Bond Future	7.36	102.7166	102.7156	102.7166	0.00
24/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
24/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	309	0	0	0	0.00
24/04/2026	RR87 On 06-August-26			Bond Future	7.35	100.8309	100.8401	100.8309	0.00
24/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	10	0	0	0	0.00
24/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	300	0	0	0	0.00
24/04/2026	RR87 On 05-November-26			Bond Future	6.98	102.6896	102.6946	102.6896	0.00
24/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
24/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	197	0	0	0	0.00
24/04/2026	RR88 On 07-May-26			Bond Future	7.65	105.1413	105.1412	105.1413	0.00
24/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
24/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1233	1	1	1	0.00
24/04/2026	RR88 On 06-August-26			Bond Future	7.73	104.2117	104.2212	104.2117	0.00
24/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	31	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
24/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1156	1	1	1	0.00
24/04/2026	RR88 On 05-November-26			Bond Future	7.77	105.4834	105.4893	105.4834	0.00
24/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	68	0	0	0	0.00
24/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1175	1	1	1	0.00
24/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00