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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/04/2026 TO: 28/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	2029 On 07-May-26			Bond Future	147.02	147.1341	147.0208	147.1341	1,876.00
28/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5201	5	5	5	0.00
28/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2029 On 06-August-26			Bond Future	149.73	149.8487	149.7312	149.8487	8,451.00
28/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5631	6	6	6	0.00
28/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2029 On 05-November-26			Bond Future	151.03	151.1543	151.0338	151.1543	0.00
28/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3474	4	3	4	0.00
28/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2029 On 04-February-27			Bond Future	153.91	154.0333	153.9106	154.0333	0.00
28/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4191	4	4	4	0.00
28/04/2026	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
28/04/2026	2029 On 06-May-27			Bond Future	155.29	155.4154	155.2910	155.4154	0.00
28/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	1971	2	2	2	0.00
28/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2030 On 07-May-26			Bond Future	8.14	102.1000	101.7617	102.1000	57,283.00
28/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3834	4	4	4	0.00
28/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	10	0	0	0	1,000.00
28/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	80	0	0	0	0.00
28/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
28/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1385	1	1	1	0.00
28/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	785	1	1	1	1,000.00
28/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	2991	3	3	3	0.00
28/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2030 On 06-August-26			Bond Future	8.22	99.9486	99.6027	99.9486	150,861.00
28/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	3166	3	3	3	0.00
28/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	86	0	0	0	1,000.00
28/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	332	0	0	0	1,000.00
28/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	733	1	1	1	0.00
28/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1208	1	1	1	1,000.00
28/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	1853	2	2	2	0.00
28/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3126	3	3	3	0.00
28/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	267	0	0	0	0.00
28/04/2026	2030 On 05-November-26			Bond Future	8.27	101.7869	101.4340	101.7869	2,093.00
28/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1437	2	1	2	0.00
28/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1118	1	1	1	0.00
28/04/2026	2030 On 04-February-27			Bond Future	8.33	99.6949	99.3352	99.6949	0.00
28/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	711	1	1	1	0.00
28/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	2041	2	2	2	0.00
28/04/2026	2030 On 06-May-27			Bond Future	8.42	101.5481	101.1823	101.5481	0.00
28/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	348	0	0	0	0.00
28/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3133	3	3	3	0.00
28/04/2026	2031 On 07-May-26			Bond Future	115.66	115.7978	115.6614	115.7978	1,034.00
28/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	1821	2	2	2	0.00
28/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2031 On 06-August-26			Bond Future	115.37	115.5097	115.3692	115.5097	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
28/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	1716	2	2	2	0.00
28/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	157	0	0	0	0.00
28/04/2026	2031 On 05-November-26			Bond Future	117.52	117.6611	117.5173	117.6611	0.00
28/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6028	6	6	6	0.00
28/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
28/04/2026	2031 On 04-February-27			Bond Future	117.28	117.4281	117.2810	117.4281	0.00
28/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1615	2	2	2	0.00
28/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	514	0	1	0	0.00
28/04/2026	2031 On 06-May-27			Bond Future	119.49	119.6381	119.4889	119.6381	0.00
28/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	2822	3	3	3	0.00
28/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	203	0	0	0	0.00
28/04/2026	2032 On 07-May-26			Bond Future	8.47	100.4109	99.9219	100.4109	37,678.00
28/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	7218	8	7	8	0.00
28/04/2026	2032 On 07-May-26		Call	Bond Future	588.52	0.9783	0.5885	0.9783	0.00
28/04/2026	2032 On 07-May-26		Put	Bond Future	666.67	0.5675	0.6667	0.5675	0.00
28/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2032 On 06-August-26			Bond Future	8.54	102.2382	101.7388	102.2382	131,495.00
28/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	6841	7	7	7	0.00
28/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	220	0	0	0	0.00
28/04/2026	2032 On 05-November-26			Bond Future	8.60	99.9587	99.4496	99.9587	41,855.00
28/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3561	4	4	4	0.00
28/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1222	1	1	1	0.00
28/04/2026	2032 On 04-February-27			Bond Future	8.66	101.8398	101.3209	101.8398	0.00
28/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1924	2	2	2	0.00
28/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2636	2	3	2	0.00
28/04/2026	2032 On 06-May-27			Bond Future	8.73	99.5738	99.0459	99.5738	0.00
28/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	973	1	1	1	0.00
28/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	4638	4	5	4	0.00
28/04/2026	2033 On 07-May-26			Bond Future	143.88	143.7737	143.8787	143.7737	1,708.00
28/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8719	9	9	9	0.00
28/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2033 On 06-August-26			Bond Future	146.53	146.4262	146.5312	146.4262	15,783.00
28/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12281	12	12	12	0.00
28/04/2026	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
28/04/2026	2033 On 05-November-26			Bond Future	147.67	147.5656	147.6717	147.5656	0.00
28/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10412	10	10	10	0.00
28/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2033 On 04-February-27			Bond Future	150.48	150.3763	150.4845	150.3763	0.00
28/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7774	8	8	8	0.00
28/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2033 On 06-May-27			Bond Future	151.70	151.5848	151.6956	151.5848	0.00
28/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	486	0	0	0	0.00
28/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2037 On 07-May-26			Bond Future	9.02	99.6618	98.8463	99.6618	100,116.00
28/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	13764	15	14	15	0.00
28/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	19299	20	19	20	0.00
28/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	11742	13	12	13	142.00
28/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	3142	4	3	4	1,500.00
28/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	6595	7	7	7	0.00
28/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	735	1	1	1	1,500.00
28/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	72	0	0	0	0.00
28/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	2	0	0	0	1,500.00
28/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	844	1	1	1	0.00
28/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
28/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2037 On 06-August-26			Bond Future	9.08	97.2155	96.3837	97.2155	224,340.00
28/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	15248	16	15	16	0.00
28/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	13169	14	13	14	0.00
28/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	10109	11	10	11	0.00
28/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	6601	7	7	7	2,541.00
28/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	341	0	0	0	2,541.00
28/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	770	1	1	1	0.00
28/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	117	0	0	0	2,541.00
28/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	51	0	0	0	0.00
28/04/2026	2037 On 05-November-26			Bond Future	9.14	99.0035	98.1558	99.0035	0.00
28/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	9753	10	10	10	0.00
28/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	10783	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
28/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	7864	9	8	9	0.00
28/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	4391	5	4	5	4,490.00
28/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1226	1	1	1	4,490.00
28/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2363	2	2	2	0.00
28/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	760	1	1	1	4,490.00
28/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	895	1	1	1	0.00
28/04/2026	2037 On 04-February-27			Bond Future	9.19	96.6087	95.7449	96.6087	0.00
28/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	4876	5	5	5	0.00
28/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	6116	7	6	7	0.00
28/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	4112	5	4	5	0.00
28/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1659	2	2	2	4,490.00
28/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3384	3	3	3	4,490.00
28/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6521	6	7	6	0.00
28/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2361	2	2	2	4,490.00
28/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	2921	3	3	3	0.00
28/04/2026	2037 On 06-May-27			Bond Future	9.26	98.4044	97.5251	98.4044	0.00
28/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	2160	3	2	3	0.00
28/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	6440	6	6	6	0.00
28/04/2026	2038 On 07-May-26			Bond Future	161.09	160.8272	161.0861	160.8272	1,347.00
28/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16556	16	17	16	0.00
28/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2038 On 06-August-26			Bond Future	161.85	161.5931	161.8547	161.5931	3,784.00
28/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	17135	17	17	17	0.00
28/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2038 On 05-November-26			Bond Future	164.87	164.6028	164.8681	164.6028	1,464.00
28/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18558	18	19	18	0.00
28/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2038 On 04-February-27			Bond Future	165.76	165.4917	165.7617	165.4917	0.00
28/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11932	12	12	12	0.00
28/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2038 On 06-May-27			Bond Future	168.88	168.6070	168.8830	168.6070	0.00
28/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	2783	3	3	3	0.00
28/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2040 On 07-May-26			Bond Future	9.26	101.4117	100.5167	101.4117	33,351.00

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28/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	16091	17	16	17	0.00
28/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	20895	22	21	22	0.00
28/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	18155	19	18	19	0.00
28/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	19213	20	19	20	0.00
28/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	16382	17	16	17	0.00
28/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	12782	14	13	14	0.00
28/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	10121	11	10	11	1,460.00
28/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	13	0	0	0	27,500.00
28/04/2026	2040 On 07-May-26		Call	Bond Future	1386.60	2.1615	1.3866	2.1615	0.00
28/04/2026	2040 On 07-May-26		Put	Bond Future	869.86	0.7498	0.8699	0.7498	0.00
28/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	4764	4	5	4	0.00
28/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
28/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
28/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2040 On 06-August-26			Bond Future	9.32	98.7466	97.8339	98.7466	69,193.00
28/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	18451	19	18	19	0.00
28/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	51	0	0	0	0.00
28/04/2026	2040 On 05-November-26			Bond Future	9.38	100.5629	99.6327	100.5629	1,566.00
28/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	12241	13	12	13	0.00
28/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	13380	14	13	14	0.00
28/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	10116	11	10	11	0.00
28/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	6123	7	6	7	2,300.00
28/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1256	1	1	1	2,300.00
28/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2331	2	2	2	0.00
28/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	795	1	1	1	2,300.00
28/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	934	1	1	1	0.00
28/04/2026	2040 On 04-February-27			Bond Future	9.44	97.9469	96.9992	97.9469	0.00
28/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6540	7	7	7	0.00
28/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	2219	3	2	3	2,300.00
28/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7702	8	8	8	0.00
28/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	5345	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
28/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3671	3	4	3	2,300.00
28/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	7123	7	7	7	0.00
28/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2593	2	3	2	2,300.00
28/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	3057	3	3	3	0.00
28/04/2026	2040 On 06-May-27			Bond Future	9.50	99.7673	98.8026	99.7673	0.00
28/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2759	3	3	3	0.00
28/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7322	7	7	7	0.00
28/04/2026	2043 On 07-May-26			Bond Future	125.91	125.8933	125.9069	125.8933	0.00
28/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14207	14	14	14	0.00
28/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2043 On 06-August-26			Bond Future	125.37	125.3599	125.3722	125.3599	3,416.00
28/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14493	14	14	14	0.00
28/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
28/04/2026	2043 On 05-November-26			Bond Future	127.71	127.6948	127.7066	127.6948	0.00
28/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14882	15	15	15	0.00
28/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	15	0	0	0	0.00
28/04/2026	2043 On 04-February-27			Bond Future	127.22	127.2126	127.2239	127.2126	0.00
28/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9928	10	10	10	0.00
28/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	334	0	0	0	0.00
28/04/2026	2043 On 06-May-27			Bond Future	129.62	129.6066	129.6189	129.6066	0.00
28/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	4536	5	5	5	0.00
28/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	2397	2	2	2	0.00
28/04/2026	2044 On 07-May-26			Bond Future	9.37	98.3659	97.0980	98.3659	34,640.00
28/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	17146	18	17	18	0.00
28/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	5007	6	5	6	0.00
28/04/2026	2044 On 07-May-26		Call	Bond Future	288.67	0.8144	0.2887	0.8144	0.00
28/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	42	0	0	0	15,000.00
28/04/2026	2044 On 07-May-26		Put	Bond Future	3190.71	2.4485	3.1907	2.4485	0.00
28/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2044 On 06-August-26			Bond Future	9.43	95.7707	94.4782	95.7707	46,448.00
28/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	20200	21	20	21	0.00
28/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1582	2	2	2	0.00
28/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2405	3	2	3	0.00
28/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4679	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
28/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	2168	2	2	2	14,500.00
28/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	3914	3	4	3	7,000.00
28/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	5202	4	5	4	7,000.00
28/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	51	0	0	0	0.00
28/04/2026	2044 On 05-November-26			Bond Future	9.49	97.5321	96.2154	97.5321	89,193.00
28/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	14166	15	14	15	0.00
28/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	923	1	1	1	0.00
28/04/2026	2044 On 04-February-27			Bond Future	9.54	94.9843	93.6427	94.9843	0.00
28/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	7966	9	8	9	0.00
28/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	3092	3	3	3	0.00
28/04/2026	2044 On 06-May-27			Bond Future	9.60	96.7497	95.3837	96.7497	0.00
28/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3397	4	3	4	0.00
28/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	7596	7	8	7	0.00
28/04/2026	2046 On 07-May-26			Bond Future	142.90	143.3117	142.9036	143.3117	10,091.00
28/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	17954	18	18	18	0.00
28/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2046 On 06-August-26			Bond Future	145.54	145.9555	145.5381	145.9555	18,602.00
28/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	23158	24	23	24	0.00
28/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2046 On 05-November-26			Bond Future	145.91	146.3403	145.9141	146.3403	0.00
28/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	20434	21	20	21	0.00
28/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2046 On 04-February-27			Bond Future	148.69	149.1278	148.6935	149.1278	0.00
28/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	17603	18	18	18	0.00
28/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2046 On 06-May-27			Bond Future	149.11	149.5499	149.1079	149.5499	0.00
28/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	118	1	0	1	0.00
28/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2050 On 07-May-26			Bond Future	146.77	148.2529	146.7719	148.2529	2,461.00
28/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	22702	24	23	24	0.00
28/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2050 On 06-August-26			Bond Future	147.03	148.5365	147.0261	148.5365	17,338.00
28/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	23756	25	24	25	0.00
28/04/2026	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
28/04/2026	2050 On 05-November-26			Bond Future	149.76	151.3027	149.7636	151.3027	0.00
28/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	25924	27	26	27	0.00
28/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2050 On 04-February-27			Bond Future	150.12	151.6844	150.1153	151.6844	0.00
28/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	17725	19	18	19	0.00
28/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
28/04/2026	2050 On 06-May-27			Bond Future	152.94	154.5395	152.9420	154.5395	0.00
28/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	2482	4	2	4	0.00
28/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
28/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	AL37 On 07-May-26			Index Future	1255.63	1260.9610	1255.6300	1260.9610	0.00
28/04/2026	AL37 On 06-August-26			Index Future	1278.22	1283.6660	1278.2190	1283.6660	0.00
28/04/2026	AL37 On 05-November-26			Index Future	1301.97	1307.5220	1301.9670	1307.5220	0.00
28/04/2026	AL37 On 04-February-27			Index Future	1326.47	1332.1260	1326.4660	1332.1260	0.00
28/04/2026	AL37 On 06-May-27			Index Future	1351.16	1356.9150	1351.1570	1356.9150	0.00
28/04/2026	AL7T On 07-May-26			Index Future	1622.10	1634.4150	1622.1000	1634.4150	0.00
28/04/2026	AL7T On 06-August-26			Index Future	1651.28	1663.8440	1651.2830	1663.8440	0.00
28/04/2026	AL7T On 05-November-26			Index Future	1681.96	1694.7660	1681.9620	1694.7660	0.00
28/04/2026	AL7T On 04-February-27			Index Future	1713.61	1726.6570	1713.6110	1726.6570	0.00
28/04/2026	AL7T On 06-May-27			Index Future	1745.51	1758.7880	1745.5080	1758.7880	0.00
28/04/2026	ALBI On 07-May-26			Index Future	1372.64	1383.9220	1372.6350	1383.9220	65.00
28/04/2026	ALBI On 06-August-26			Index Future	1397.33	1408.8400	1397.3290	1408.8400	12.00
28/04/2026	ALBI On 05-November-26			Index Future	1423.29	1435.0230	1423.2900	1435.0230	0.00
28/04/2026	ALBI On 04-February-27			Index Future	1450.07	1462.0260	1450.0720	1462.0260	0.00
28/04/2026	ALBI On 06-May-27			Index Future	1477.06	1489.2330	1477.0630	1489.2330	0.00
28/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	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
28/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	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
28/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	ES33 On 07-May-26			Bond Future	9.19	92.8253	92.2687	92.8253	0.00
28/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	11388	12	11	12	0.00
28/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
28/04/2026	ES33 On 06-August-26			Bond Future	9.27	94.5379	93.9697	94.5379	0.00
28/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	12101	13	12	13	0.00
28/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
28/04/2026	ES33 On 05-November-26			Bond Future	9.35	92.5053	91.9260	92.5053	0.00
28/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6598	7	7	7	0.00
28/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
28/04/2026	ES33 On 04-February-27			Bond Future	9.44	94.2674	93.6770	94.2674	0.00
28/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	1180	2	1	2	0.00
28/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
28/04/2026	ES33 On 06-May-27			Bond Future	9.53	92.2466	91.6456	92.2466	0.00
28/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
28/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3280	3	3	3	0.00
28/04/2026	ES42 On 07-May-26			Bond Future	9.70	91.6912	90.7719	91.6912	0.00
28/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	16130	17	16	17	0.00
28/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
28/04/2026	ES42 On 06-August-26			Bond Future	9.77	93.3829	92.4453	93.3829	0.00
28/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17971	19	18	19	0.00
28/04/2026	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
28/04/2026	ES42 On 05-November-26			Bond Future	9.83	90.8579	89.9024	90.8579	0.00
28/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11938	13	12	13	0.00
28/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
28/04/2026	ES42 On 04-February-27			Bond Future	9.90	92.5886	91.6149	92.5886	0.00
28/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2755	4	3	4	0.00
28/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
28/04/2026	ES42 On 06-May-27			Bond Future	9.97	90.0666	89.0751	90.0666	0.00
28/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
28/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	4667	4	5	4	0.00
28/04/2026	GOVI On 07-May-26			GOVI	1346.33	1357.8230	1346.3340	1357.8230	60.00
28/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1693340	181	169	181	0.00
28/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
28/04/2026	GOVI On 06-August-26			GOVI	1370.56	1382.2710	1370.5560	1382.2710	568.00
28/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1815560	193	182	193	0.00
28/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
28/04/2026	GOVI On 05-November-26			GOVI	1396.02	1407.9600	1396.0190	1407.9600	0.00
28/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1190190	131	119	131	0.00
28/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
28/04/2026	GOVI On 04-February-27			GOVI	1422.29	1434.4540	1422.2880	1434.4540	0.00
28/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	532880	65	53	65	0.00
28/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
28/04/2026	GOVI On 06-May-27			GOVI	1448.76	1461.1480	1448.7620	1461.1480	0.00
28/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	217620	34	22	34	0.00
28/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
28/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2026	I258 On 07-May-26			Bond Future	133.63	134.0639	133.6268	134.0639	0.00
28/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19897	20	20	20	0.00
28/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
28/04/2026	I258 On 06-August-26			Bond Future	133.23	133.6814	133.2343	133.6814	0.00
28/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20290	21	20	21	0.00
28/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	5	0	0	0	0.00
28/04/2026	I258 On 05-November-26			Bond Future	135.72	136.1712	135.7152	136.1712	0.00
28/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20819	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
28/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	54	0	0	0	0.00
28/04/2026	I258 On 04-February-27			Bond Future	135.38	135.8504	135.3850	135.8504	0.00
28/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16891	17	17	17	0.00
28/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	406	0	0	0	0.00
28/04/2026	I258 On 06-May-27			Bond Future	137.93	138.4070	137.9338	138.4070	0.00
28/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	7174	7	7	7	0.00
28/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	4020	4	4	4	0.00
28/04/2026	IGOV On 07-May-26			Index Future	444.68	445.4590	444.6820	445.4590	32.00
28/04/2026	IGOV On 06-August-26			Index Future	452.79	453.5900	452.7920	453.5900	224.00
28/04/2026	IGOV On 05-November-26			Index Future	461.31	462.1280	461.3130	462.1280	8.00
28/04/2026	IGOV On 04-February-27			Index Future	470.10	470.9310	470.1000	470.9310	0.00
28/04/2026	IGOV On 06-May-27			Index Future	478.96	479.7980	478.9550	479.7980	0.00
28/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/04/2026	R033 On 07-May-26			Bond Future	8.58	108.9686	108.3909	108.9686	310.00
28/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	9103	10	9	10	0.00
28/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R033 On 06-August-26			Bond Future	8.65	110.9517	110.3619	110.9517	9,189.00
28/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	8155	9	8	9	0.00
28/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	247	0	0	0	0.00
28/04/2026	R033 On 05-November-26			Bond Future	8.71	107.9502	107.3489	107.9502	0.00
28/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	4437	5	4	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
28/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1365	1	1	1	0.00
28/04/2026	R033 On 04-February-27			Bond Future	8.77	109.9816	109.3689	109.9816	0.00
28/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2458	3	2	3	0.00
28/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	3020	3	3	3	0.00
28/04/2026	R033 On 06-May-27			Bond Future	8.84	106.9845	106.3610	106.9845	0.00
28/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1211	1	1	1	0.00
28/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5544	5	6	5	0.00
28/04/2026	R035 On 07-May-26			Bond Future	8.74	103.2711	102.5507	103.2711	42,100.00
28/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	11890	13	12	13	0.00
28/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	10850	12	11	12	0.00
28/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	8177	9	8	9	0.00
28/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	5402	6	5	6	200.00
28/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	11112	12	11	12	0.00
28/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	8449	9	8	9	0.00
28/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	5684	6	6	6	350.00
28/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	10745	11	11	11	0.00
28/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	5289	6	5	6	250.00
28/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	8068	9	8	9	0.00
28/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	43	0	0	0	0.00
28/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	259	1	0	1	0.00
28/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	875	1	1	1	1,000.00
28/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	2812	4	3	4	0.00
28/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	36	0	0	0	1,000.00
28/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	576	0	1	0	0.00
28/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	66	0	0	0	1,000.00
28/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	2828	2	3	2	0.00
28/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1429	1	1	1	16,000.00
28/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	2710	2	3	2	16,000.00
28/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
28/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	3	0	0	0	0.00
28/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
28/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
28/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	2	0	0	0	0.00
28/04/2026	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
28/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
28/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	3	0	0	0	0.00
28/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
28/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R035 On 06-August-26			Bond Future	8.80	105.1505	104.4155	105.1505	79,083.00
28/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	12423	13	12	13	0.00
28/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	5959	7	6	7	0.00
28/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	7920	9	8	9	0.00
28/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	8359	9	8	9	0.00
28/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	273	0	0	0	4,899.00
28/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	408	1	0	1	0.00
28/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	992	1	1	1	0.00
28/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	449	1	0	1	4,899.00
28/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	899	1	1	1	1,000.00
28/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	2146	3	2	3	1,000.00
28/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	4463	5	4	5	0.00
28/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	5912	7	6	7	0.00
28/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	3700	4	4	4	0.00
28/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1898	2	2	2	350.00
28/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	5541	6	6	6	0.00
28/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	3741	4	4	4	250.00
28/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	3377	4	3	4	200.00
28/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	763	1	1	1	200.00
28/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1440	1	1	1	0.00
28/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1302	1	1	1	350.00
28/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	2434	2	2	2	0.00
28/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	689	1	1	1	350.00
28/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	1035	1	1	1	1,000.00
28/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	2204	2	2	2	0.00
28/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	3988	4	4	4	0.00
28/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	3773	3	4	3	4,899.00
28/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	5667	5	6	5	0.00
28/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	5943	5	6	5	0.00
28/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	7091	6	7	6	0.00
28/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	364	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
28/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	406	0	0	0	200.00
28/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	680	1	1	1	250.00
28/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1285	1	1	1	0.00
28/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	89	0	0	0	0.00
28/04/2026	R035 On 05-November-26			Bond Future	8.86	102.5825	101.8334	102.5825	32,647.00
28/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	7512	8	8	8	0.00
28/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	4405	5	4	5	0.00
28/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	2624	3	3	3	200.00
28/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	6497	7	6	7	0.00
28/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	3182	4	3	4	0.00
28/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1718	2	2	2	0.00
28/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	852	1	1	1	600.00
28/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	3984	4	4	4	600.00
28/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	6160	6	6	6	0.00
28/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2518	2	3	2	600.00
28/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1205	1	1	1	200.00
28/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	1867	2	2	2	200.00
28/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	2944	3	3	3	0.00
28/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	987	1	1	1	0.00
28/04/2026	R035 On 04-February-27			Bond Future	8.91	104.5129	103.7497	104.5129	0.00
28/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	3607	4	4	4	0.00
28/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1492	2	1	2	3,000.00
28/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	3063	3	3	3	0.00
28/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	849	1	1	1	3,000.00
28/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	3418	3	3	3	3,000.00
28/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	5628	5	6	5	0.00
28/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	8018	7	8	7	0.00
28/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	3002	3	3	3	0.00
28/04/2026	R035 On 06-May-27			Bond Future	8.97	101.9529	101.1760	101.9529	0.00
28/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1770	2	2	2	0.00
28/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	5854	5	6	5	0.00
28/04/2026	R038 On 07-May-26			Bond Future	9.13	114.6338	113.7539	114.6338	1,561.00
28/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	15905	17	16	17	0.00
28/04/2026	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
28/04/2026	R038 On 06-August-26			Bond Future	9.19	116.7199	115.8224	116.7199	1,069.00
28/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	17529	18	18	18	0.00
28/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	64	0	0	0	0.00
28/04/2026	R038 On 05-November-26			Bond Future	9.25	113.3833	112.4686	113.3833	2,562.00
28/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	11343	12	11	12	0.00
28/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	1080	1	1	1	0.00
28/04/2026	R038 On 04-February-27			Bond Future	9.32	115.5170	114.5850	115.5170	0.00
28/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	5612	6	6	6	0.00
28/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3553	3	4	3	0.00
28/04/2026	R038 On 06-May-27			Bond Future	9.38	112.1815	111.2328	112.1815	0.00
28/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2594	3	3	3	0.00
28/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	7592	7	8	7	0.00
28/04/2026	R053 On 07-May-26			Bond Future	9.24	126.6241	124.8495	126.6241	21,671.00
28/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	24074	26	24	26	0.00
28/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R053 On 06-August-26			Bond Future	9.29	128.9285	127.1198	128.9285	68,907.00
28/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	28083	30	28	30	0.00
28/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1370	2	1	2	0.00
28/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	3388	4	3	4	530.00
28/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	502	1	1	1	530.00
28/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	6639	8	7	8	0.00
28/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	3106	3	3	3	530.00
28/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	9922	9	10	9	0.00
28/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	15884	14	16	14	0.00
28/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	5653	5	6	5	530.00
28/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	74	0	0	0	0.00
28/04/2026	R053 On 05-November-26			Bond Future	9.34	125.4382	123.5955	125.4382	4,029.00
28/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	20135	22	20	22	0.00
28/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1315	1	1	1	0.00
28/04/2026	R053 On 04-February-27			Bond Future	9.38	127.7987	125.9213	127.7987	0.00
28/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	11148	12	11	12	0.00
28/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	4500	4	5	4	0.00
28/04/2026	R053 On 06-May-27			Bond Future	9.43	124.3135	122.4018	124.3135	0.00
28/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	4869	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
28/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	10905	10	11	10	0.00
28/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
28/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	25	0	0	0	0.00
28/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	25	0	0	0	0.00
28/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
28/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	56	0	0	0	0.00
28/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	56	0	0	0	0.00
28/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
28/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	39	0	0	0	0.00
28/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	39	0	0	0	0.00
28/04/2026	R202 On 07-May-26			Bond Future	299.18	297.7907	299.1832	297.7907	312.00
28/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	21633	20	22	20	0.00
28/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R202 On 06-August-26			Bond Future	299.29	297.8777	299.2917	297.8777	1,025.00
28/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	20432	19	20	19	0.00
28/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R202 On 05-November-26			Bond Future	304.86	303.4253	304.8637	303.4253	0.00
28/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	24404	23	24	23	0.00
28/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R202 On 04-February-27			Bond Future	305.14	303.6790	305.1440	303.6790	0.00
28/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	10414	9	10	9	0.00
28/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R202 On 06-May-27			Bond Future	310.89	309.3956	310.8901	309.3956	0.00
28/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	3900	2	4	2	0.00
28/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R209 On 07-May-26			Bond Future	8.89	84.2264	83.5745	84.2264	16,160.00
28/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	11405	12	11	12	0.00
28/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R209 On 06-August-26			Bond Future	8.95	85.7592	85.0942	85.7592	36,935.00
28/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	12502	13	13	13	0.00
28/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	75	0	0	0	0.00
28/04/2026	R209 On 05-November-26			Bond Future	9.00	84.1851	83.5073	84.1851	7,212.00
28/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	7813	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
28/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	892	1	1	1	0.00
28/04/2026	R209 On 04-February-27			Bond Future	9.05	85.7693	85.0787	85.7693	0.00
28/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	3938	4	4	4	0.00
28/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	1067	1	1	1	3,237.00
28/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	2930	3	3	3	0.00
28/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3436	3	3	3	3,237.00
28/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	6872	6	7	6	0.00
28/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2715	2	3	2	0.00
28/04/2026	R209 On 06-May-27			Bond Future	9.11	84.2130	83.5101	84.2130	0.00
28/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1826	2	2	2	0.00
28/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1568	2	2	2	4,620.00
28/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	4168	5	4	5	0.00
28/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	3064	3	3	3	4,620.00
28/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	6322	6	6	6	0.00
28/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	5671	5	6	5	0.00
28/04/2026	R210 On 07-May-26			Bond Future	261.57	261.5553	261.5678	261.5553	645.00
28/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6168	6	6	6	0.00
28/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R210 On 06-August-26			Bond Future	266.39	266.3808	266.3899	266.3808	448.00
28/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6550	7	7	7	0.00
28/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R210 On 05-November-26			Bond Future	267.81	267.8043	267.8122	267.8043	0.00
28/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14482	14	14	14	0.00
28/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R210 On 04-February-27			Bond Future	272.91	272.9052	272.9133	272.9052	0.00
28/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	6883	7	7	7	0.00
28/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R210 On 06-May-27			Bond Future	274.44	274.4271	274.4363	274.4271	0.00
28/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3306	3	3	3	0.00
28/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R213 On 07-May-26			Bond Future	8.31	96.6729	96.2655	96.6729	80,812.00
28/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5421	6	5	6	0.00
28/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R213 On 06-August-26			Bond Future	8.37	98.4323	98.0160	98.4323	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
28/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4831	5	5	5	0.00
28/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	231	0	0	0	0.00
28/04/2026	R213 On 05-November-26			Bond Future	8.43	96.6917	96.2672	96.6917	0.00
28/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2279	3	2	3	0.00
28/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1201	1	1	1	0.00
28/04/2026	R213 On 04-February-27			Bond Future	8.50	98.5113	98.0787	98.5113	0.00
28/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1196	1	1	1	0.00
28/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2374	2	2	2	0.00
28/04/2026	R213 On 06-May-27			Bond Future	8.57	96.7913	96.3512	96.7913	0.00
28/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	628	1	1	1	0.00
28/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3319	4	3	4	0.00
28/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1215	1	1	1	2,830.00
28/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1238	1	1	1	2,830.00
28/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2581	2	3	2	0.00
28/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	3809	3	4	3	0.00
28/04/2026	R214 On 07-May-26			Bond Future	9.30	79.8609	79.0354	79.8609	17,935.00
28/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	13092	14	13	14	0.00
28/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R214 On 06-August-26			Bond Future	9.35	81.3142	80.4725	81.3142	22,859.00
28/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	14930	16	15	16	0.00
28/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	83	0	0	0	0.00
28/04/2026	R214 On 05-November-26			Bond Future	9.41	79.5126	78.6549	79.5126	2,614.00
28/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	10240	11	10	11	0.00
28/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	936	1	1	1	0.00
28/04/2026	R214 On 04-February-27			Bond Future	9.46	81.0088	80.1350	81.0088	0.00
28/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5612	6	6	6	0.00
28/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	2868	3	3	3	0.00
28/04/2026	R214 On 06-May-27			Bond Future	9.52	79.2170	78.3273	79.2170	0.00
28/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2455	3	2	3	0.00
28/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	6658	6	7	6	0.00
28/04/2026	R248 On 07-May-26			Bond Future	9.31	97.8544	96.5245	97.8544	79,316.00
28/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	18044	19	18	19	0.00
28/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
28/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	622	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
28/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	15	0	0	0	1,620.00
28/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	591	1	1	1	0.00
28/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	1756	1	2	1	0.00
28/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	1697	1	2	1	0.00
28/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	5689	4	6	4	0.00
28/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	9691	8	10	8	0.00
28/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R248 On 06-August-26			Bond Future	9.36	99.6352	98.2797	99.6352	254,012.00
28/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	21490	23	21	23	0.00
28/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	1922	3	2	3	0.00
28/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	6935	8	7	8	0.00
28/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1595	1	2	1	1,762.00
28/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	5195	4	5	4	1,762.00
28/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	60	0	0	0	0.00
28/04/2026	R248 On 05-November-26			Bond Future	9.41	97.0292	95.6482	97.0292	37,137.00
28/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	15399	17	15	17	0.00
28/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	976	1	1	1	0.00
28/04/2026	R248 On 04-February-27			Bond Future	9.46	98.8551	97.4481	98.8551	0.00
28/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8622	10	9	10	0.00
28/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	3314	3	3	3	0.00
28/04/2026	R248 On 06-May-27			Bond Future	9.51	96.2532	94.8206	96.2532	0.00
28/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3856	5	4	5	0.00
28/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	7935	7	8	7	0.00
28/04/2026	R2R9 On 07-May-26			Bond Future	9.23	106.8174	105.9463	106.8174	0.00
28/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	95097	96	95	96	0.00
28/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R2R9 On 06-August-26			Bond Future	9.29	108.7613	107.8728	108.7613	0.00
28/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94753	96	95	96	0.00
28/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R2R9 On 05-November-26			Bond Future	9.35	105.7825	104.8770	105.7825	0.00
28/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93907	95	94	95	0.00
28/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R2R9 On 04-February-27			Bond Future	9.41	107.7732	106.8505	107.7732	0.00
28/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	6152	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	2754	2	3	2	0.00
28/04/2026	R2R9 On 06-May-27			Bond Future	9.48	104.7980	103.8588	104.7980	0.00
28/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2804	3	3	3	0.00
28/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	7631	7	8	7	0.00
28/04/2026	R4R2 On 07-May-26			Bond Future	9.36	108.4958	107.4378	108.4958	7,188.00
28/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	96349	97	96	97	0.00
28/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R4R2 On 06-August-26			Bond Future	9.42	110.4703	109.3915	110.4703	10,153.00
28/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95974	97	96	97	0.00
28/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R4R2 On 05-November-26			Bond Future	9.48	107.3969	106.2976	107.3969	0.00
28/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	95075	96	95	96	0.00
28/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
28/04/2026	R4R2 On 04-February-27			Bond Future	9.54	109.4179	108.2979	109.4179	0.00
28/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	7444	8	7	8	0.00
28/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	2754	2	3	2	0.00
28/04/2026	R4R2 On 06-May-27			Bond Future	9.60	106.3473	105.2070	106.3473	0.00
28/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3429	4	3	4	0.00
28/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	8467	8	8	8	0.00
28/04/2026	RR87 On 07-May-26			Bond Future	7.40	102.7156	102.6897	102.7156	0.00
28/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
28/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	335	0	0	0	0.00
28/04/2026	RR87 On 06-August-26			Bond Future	7.43	100.8401	100.8110	100.8401	0.00
28/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	7	0	0	0	0.00
28/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	326	0	0	0	0.00
28/04/2026	RR87 On 05-November-26			Bond Future	7.25	102.6946	102.6643	102.6946	0.00
28/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
28/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	227	0	0	0	0.00
28/04/2026	RR88 On 07-May-26			Bond Future	7.70	105.1412	105.0717	105.1412	0.00
28/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
28/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1302	1	1	1	0.00
28/04/2026	RR88 On 06-August-26			Bond Future	7.78	104.2212	104.1537	104.2212	0.00
28/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	23	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
28/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1216	1	1	1	0.00
28/04/2026	RR88 On 05-November-26			Bond Future	7.84	105.4893	105.4159	105.4893	0.00
28/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	56	0	0	0	0.00
28/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1237	1	1	1	0.00
28/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00