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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/04/2026 TO: 29/04/2026

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2026	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	2029 On 07-May-26			Bond Future	147.35	147.0208	147.3532	147.0208	1,876.00
29/04/2026	2029 On 07-May-26	141.82	Call	Bond Future	5533	5	6	5	0.00
29/04/2026	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2029 On 06-August-26			Bond Future	150.07	149.7312	150.0692	149.7312	8,601.00
29/04/2026	2029 On 06-August-26	144.10	Call	Bond Future	5969	6	6	6	0.00
29/04/2026	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2029 On 05-November-26			Bond Future	151.38	151.0338	151.3777	151.0338	0.00
29/04/2026	2029 On 05-November-26	147.56	Call	Bond Future	3818	3	4	3	0.00
29/04/2026	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2029 On 04-February-27			Bond Future	154.26	153.9106	154.2610	153.9106	0.00
29/04/2026	2029 On 04-February-27	149.72	Call	Bond Future	4541	4	5	4	0.00
29/04/2026	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
29/04/2026	2029 On 06-May-27			Bond Future	155.65	155.2910	155.6477	155.2910	0.00
29/04/2026	2029 On 06-May-27	153.32	Call	Bond Future	2328	2	2	2	0.00
29/04/2026	2029 On 06-May-27	153.32	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2030 On 07-May-26			Bond Future	8.23	101.7617	101.4801	101.7617	57,283.00
29/04/2026	2030 On 07-May-26	9.39	Call	Bond Future	3553	4	4	4	0.00
29/04/2026	2030 On 07-May-26	7.71	Call	Bond Future	2	0	0	0	1,000.00
29/04/2026	2030 On 07-May-26	7.92	Call	Bond Future	32	0	0	0	0.00
29/04/2026	2030 On 07-May-26	7.21	Call	Bond Future	0	0	0	0	1,000.00
29/04/2026	2030 On 07-May-26	7.71	Put	Bond Future	1659	1	2	1	0.00
29/04/2026	2030 On 07-May-26	7.92	Put	Bond Future	1018	1	1	1	1,000.00
29/04/2026	2030 On 07-May-26	7.21	Put	Bond Future	3273	3	3	3	0.00
29/04/2026	2030 On 07-May-26	9.39	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2030 On 06-August-26			Bond Future	8.32	99.6027	99.3156	99.6027	150,861.00
29/04/2026	2030 On 06-August-26	9.22	Call	Bond Future	2925	3	3	3	0.00
29/04/2026	2030 On 06-August-26	7.21	Call	Bond Future	62	0	0	0	1,000.00
29/04/2026	2030 On 06-August-26	7.71	Call	Bond Future	262	0	0	0	1,000.00
29/04/2026	2030 On 06-August-26	8.06	Call	Bond Future	613	1	1	1	0.00
29/04/2026	2030 On 06-August-26	8.06	Put	Bond Future	1375	1	1	1	1,000.00
29/04/2026	2030 On 06-August-26	7.71	Put	Bond Future	2071	2	2	2	0.00
29/04/2026	2030 On 06-August-26	7.21	Put	Bond Future	3389	3	3	3	0.00
29/04/2026	2030 On 06-August-26	9.22	Put	Bond Future	313	0	0	0	0.00
29/04/2026	2030 On 05-November-26			Bond Future	8.38	101.4340	101.1415	101.4340	6,093.00
29/04/2026	2030 On 05-November-26	8.39	Call	Bond Future	1279	1	1	1	0.00
29/04/2026	2030 On 05-November-26	8.39	Put	Bond Future	1253	1	1	1	0.00
29/04/2026	2030 On 04-February-27			Bond Future	8.45	99.3352	99.0372	99.3352	0.00
29/04/2026	2030 On 04-February-27	7.82	Call	Bond Future	612	1	1	1	0.00
29/04/2026	2030 On 04-February-27	7.82	Put	Bond Future	2240	2	2	2	0.00
29/04/2026	2030 On 06-May-27			Bond Future	8.55	101.1823	100.8789	101.1823	0.00
29/04/2026	2030 On 06-May-27	7.27	Call	Bond Future	291	0	0	0	0.00
29/04/2026	2030 On 06-May-27	7.27	Put	Bond Future	3379	3	3	3	0.00
29/04/2026	2031 On 07-May-26			Bond Future	116.06	115.6614	116.0570	115.6614	1,034.00
29/04/2026	2031 On 07-May-26	113.84	Call	Bond Future	2217	2	2	2	0.00
29/04/2026	2031 On 07-May-26	113.84	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2031 On 06-August-26			Bond Future	115.77	115.3692	115.7716	115.3692	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
29/04/2026	2031 On 06-August-26	113.81	Call	Bond Future	2059	2	2	2	0.00
29/04/2026	2031 On 06-August-26	113.81	Put	Bond Future	97	0	0	0	0.00
29/04/2026	2031 On 05-November-26			Bond Future	117.93	117.5173	117.9270	117.5173	0.00
29/04/2026	2031 On 05-November-26	111.49	Call	Bond Future	6438	6	6	6	0.00
29/04/2026	2031 On 05-November-26	111.49	Put	Bond Future	1	0	0	0	0.00
29/04/2026	2031 On 04-February-27			Bond Future	117.70	117.2810	117.6979	117.2810	0.00
29/04/2026	2031 On 04-February-27	116.18	Call	Bond Future	1909	2	2	2	0.00
29/04/2026	2031 On 04-February-27	116.18	Put	Bond Future	391	1	0	1	0.00
29/04/2026	2031 On 06-May-27			Bond Future	119.91	119.4889	119.9138	119.4889	0.00
29/04/2026	2031 On 06-May-27	116.87	Call	Bond Future	3190	3	3	3	0.00
29/04/2026	2031 On 06-May-27	116.87	Put	Bond Future	146	0	0	0	0.00
29/04/2026	2032 On 07-May-26			Bond Future	8.56	99.9219	99.5395	99.9219	37,678.00
29/04/2026	2032 On 07-May-26	10.14	Call	Bond Future	6836	7	7	7	0.00
29/04/2026	2032 On 07-May-26		Call	Bond Future	387.98	0.5885	0.3880	0.5885	0.00
29/04/2026	2032 On 07-May-26		Put	Bond Future	848.47	0.6667	0.8485	0.6667	0.00
29/04/2026	2032 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2032 On 06-August-26			Bond Future	8.63	101.7388	101.3492	101.7388	131,488.00
29/04/2026	2032 On 06-August-26	10.12	Call	Bond Future	6484	7	6	7	0.00
29/04/2026	2032 On 06-August-26	10.12	Put	Bond Future	252	0	0	0	0.00
29/04/2026	2032 On 05-November-26			Bond Future	8.69	99.4496	99.0526	99.4496	41,855.00
29/04/2026	2032 On 05-November-26	9.16	Call	Bond Future	3293	4	3	4	0.00
29/04/2026	2032 On 05-November-26	9.16	Put	Bond Future	1350	1	1	1	0.00
29/04/2026	2032 On 04-February-27			Bond Future	8.76	101.3209	100.9165	101.3209	0.00
29/04/2026	2032 On 04-February-27	8.48	Call	Bond Future	1740	2	2	2	0.00
29/04/2026	2032 On 04-February-27	8.48	Put	Bond Future	2856	3	3	3	0.00
29/04/2026	2032 On 06-May-27			Bond Future	8.83	99.0459	98.6341	99.0459	0.00
29/04/2026	2032 On 06-May-27	7.80	Call	Bond Future	861	1	1	1	0.00
29/04/2026	2032 On 06-May-27	7.80	Put	Bond Future	4937	5	5	5	0.00
29/04/2026	2033 On 07-May-26			Bond Future	144.06	143.8787	144.0646	143.8787	1,708.00
29/04/2026	2033 On 07-May-26	135.16	Call	Bond Future	8905	9	9	9	0.00
29/04/2026	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2033 On 06-August-26			Bond Future	146.72	146.5312	146.7199	146.5312	15,783.00
29/04/2026	2033 On 06-August-26	134.25	Call	Bond Future	12470	12	12	12	0.00
29/04/2026	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
29/04/2026	2033 On 05-November-26			Bond Future	147.86	147.6717	147.8637	147.6717	0.00
29/04/2026	2033 On 05-November-26	137.26	Call	Bond Future	10604	10	11	10	0.00
29/04/2026	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2033 On 04-February-27			Bond Future	150.68	150.4845	150.6801	150.4845	0.00
29/04/2026	2033 On 04-February-27	142.71	Call	Bond Future	7970	8	8	8	0.00
29/04/2026	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2033 On 06-May-27			Bond Future	151.89	151.6956	151.8946	151.6956	0.00
29/04/2026	2033 On 06-May-27	151.21	Call	Bond Future	685	0	1	0	0.00
29/04/2026	2033 On 06-May-27	151.21	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2037 On 07-May-26			Bond Future	9.11	98.8463	98.2231	98.8463	100,116.00
29/04/2026	2037 On 07-May-26	11.32	Call	Bond Future	13141	14	13	14	0.00
29/04/2026	2037 On 07-May-26	12.40	Call	Bond Future	18675	19	19	19	0.00
29/04/2026	2037 On 07-May-26	10.95	Call	Bond Future	11119	12	11	12	142.00
29/04/2026	2037 On 07-May-26	9.49	Call	Bond Future	2555	3	3	3	1,500.00
29/04/2026	2037 On 07-May-26	10.06	Call	Bond Future	5972	7	6	7	0.00
29/04/2026	2037 On 07-May-26	9.00	Call	Bond Future	432	1	0	1	1,500.00
29/04/2026	2037 On 07-May-26	9.49	Put	Bond Future	108	0	0	0	0.00
29/04/2026	2037 On 07-May-26	10.06	Put	Bond Future	2	0	0	0	1,500.00
29/04/2026	2037 On 07-May-26	9.00	Put	Bond Future	1163	1	1	1	0.00
29/04/2026	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
29/04/2026	2037 On 07-May-26	10.95	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2037 On 07-May-26	11.32	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2037 On 06-August-26			Bond Future	9.18	96.3837	95.7488	96.3837	224,360.00
29/04/2026	2037 On 06-August-26	11.71	Call	Bond Future	14623	15	15	15	0.00
29/04/2026	2037 On 06-August-26	11.30	Call	Bond Future	12555	13	13	13	0.00
29/04/2026	2037 On 06-August-26	10.70	Call	Bond Future	9529	10	10	10	0.00
29/04/2026	2037 On 06-August-26	10.02	Call	Bond Future	6084	7	6	7	2,541.00
29/04/2026	2037 On 06-August-26	10.70	Put	Bond Future	395	0	0	0	2,541.00
29/04/2026	2037 On 06-August-26	10.02	Put	Bond Future	888	1	1	1	0.00
29/04/2026	2037 On 06-August-26	11.30	Put	Bond Future	139	0	0	0	2,541.00
29/04/2026	2037 On 06-August-26	11.71	Put	Bond Future	61	0	0	0	0.00
29/04/2026	2037 On 05-November-26			Bond Future	9.24	98.1558	97.5091	98.1558	0.00
29/04/2026	2037 On 05-November-26	10.62	Call	Bond Future	9210	10	9	10	0.00
29/04/2026	2037 On 05-November-26	10.83	Call	Bond Future	10224	11	10	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
29/04/2026	2037 On 05-November-26	10.23	Call	Bond Future	7357	8	7	8	0.00
29/04/2026	2037 On 05-November-26	9.46	Call	Bond Future	3995	4	4	4	4,490.00
29/04/2026	2037 On 05-November-26	10.23	Put	Bond Future	1365	1	1	1	4,490.00
29/04/2026	2037 On 05-November-26	9.46	Put	Bond Future	2614	2	3	2	0.00
29/04/2026	2037 On 05-November-26	10.83	Put	Bond Future	849	1	1	1	4,490.00
29/04/2026	2037 On 05-November-26	10.62	Put	Bond Future	999	1	1	1	0.00
29/04/2026	2037 On 04-February-27			Bond Future	9.30	95.7449	95.0860	95.7449	0.00
29/04/2026	2037 On 04-February-27	9.51	Call	Bond Future	4482	5	4	5	0.00
29/04/2026	2037 On 04-February-27	9.81	Call	Bond Future	5678	6	6	6	0.00
29/04/2026	2037 On 04-February-27	9.31	Call	Bond Future	3752	4	4	4	0.00
29/04/2026	2037 On 04-February-27	8.44	Call	Bond Future	1459	2	1	2	4,490.00
29/04/2026	2037 On 04-February-27	9.31	Put	Bond Future	3682	3	4	3	4,490.00
29/04/2026	2037 On 04-February-27	8.44	Put	Bond Future	6979	7	7	7	0.00
29/04/2026	2037 On 04-February-27	9.81	Put	Bond Future	2581	2	3	2	4,490.00
29/04/2026	2037 On 04-February-27	9.51	Put	Bond Future	3186	3	3	3	0.00
29/04/2026	2037 On 06-May-27			Bond Future	9.37	97.5251	96.8541	97.5251	0.00
29/04/2026	2037 On 06-May-27	8.58	Call	Bond Future	1929	2	2	2	0.00
29/04/2026	2037 On 06-May-27	8.58	Put	Bond Future	6880	6	7	6	0.00
29/04/2026	2038 On 07-May-26			Bond Future	160.77	161.0861	160.7733	161.0861	1,347.00
29/04/2026	2038 On 07-May-26	144.53	Call	Bond Future	16243	17	16	17	0.00
29/04/2026	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2038 On 06-August-26			Bond Future	161.54	161.8547	161.5354	161.8547	3,784.00
29/04/2026	2038 On 06-August-26	144.72	Call	Bond Future	16815	17	17	17	0.00
29/04/2026	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2038 On 05-November-26			Bond Future	164.54	164.8681	164.5429	164.8681	1,464.00
29/04/2026	2038 On 05-November-26	146.31	Call	Bond Future	18233	19	18	19	0.00
29/04/2026	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2038 On 04-February-27			Bond Future	165.43	165.7617	165.4296	165.7617	0.00
29/04/2026	2038 On 04-February-27	153.83	Call	Bond Future	11600	12	12	12	0.00
29/04/2026	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2038 On 06-May-27			Bond Future	168.54	168.8830	168.5449	168.8830	0.00
29/04/2026	2038 On 06-May-27	166.10	Call	Bond Future	2445	3	2	3	0.00
29/04/2026	2038 On 06-May-27	166.10	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2040 On 07-May-26			Bond Future	9.35	100.5167	99.8424	100.5167	33,351.00

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29/04/2026	2040 On 07-May-26	11.67	Call	Bond Future	15416	16	15	16	0.00
29/04/2026	2040 On 07-May-26	12.53	Call	Bond Future	20221	21	20	21	0.00
29/04/2026	2040 On 07-May-26	12.03	Call	Bond Future	17480	18	17	18	0.00
29/04/2026	2040 On 07-May-26	12.22	Call	Bond Future	18539	19	19	19	0.00
29/04/2026	2040 On 07-May-26	11.72	Call	Bond Future	15708	16	16	16	0.00
29/04/2026	2040 On 07-May-26	11.12	Call	Bond Future	12107	13	12	13	0.00
29/04/2026	2040 On 07-May-26	10.70	Call	Bond Future	9447	10	9	10	1,460.00
29/04/2026	2040 On 07-May-26	8.65	Call	Bond Future	3	0	0	0	27,500.00
29/04/2026	2040 On 07-May-26		Call	Bond Future	965.28	1.3866	0.9653	1.3866	0.00
29/04/2026	2040 On 07-May-26		Put	Bond Future	1122.89	0.8699	1.1229	0.8699	0.00
29/04/2026	2040 On 07-May-26	8.65	Put	Bond Future	5428	5	5	5	0.00
29/04/2026	2040 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	1,460.00
29/04/2026	2040 On 07-May-26	10.70	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2040 On 07-May-26	12.22	Put	Bond Future	0	0	0	0	1,460.00
29/04/2026	2040 On 07-May-26	12.03	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2040 On 07-May-26	11.12	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2040 On 07-May-26	12.53	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2040 On 07-May-26	11.67	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2040 On 06-August-26			Bond Future	9.42	97.8339	97.1469	97.8339	71,693.00
29/04/2026	2040 On 06-August-26	12.19	Call	Bond Future	17773	18	18	18	0.00
29/04/2026	2040 On 06-August-26	12.19	Put	Bond Future	60	0	0	0	0.00
29/04/2026	2040 On 05-November-26			Bond Future	9.47	99.6327	98.9329	99.6327	1,566.00
29/04/2026	2040 On 05-November-26	11.06	Call	Bond Future	11640	12	12	12	0.00
29/04/2026	2040 On 05-November-26	11.27	Call	Bond Future	12764	13	13	13	0.00
29/04/2026	2040 On 05-November-26	10.67	Call	Bond Future	9547	10	10	10	0.00
29/04/2026	2040 On 05-November-26	9.91	Call	Bond Future	5655	6	6	6	2,300.00
29/04/2026	2040 On 05-November-26	10.67	Put	Bond Future	1387	1	1	1	2,300.00
29/04/2026	2040 On 05-November-26	9.91	Put	Bond Future	2563	2	3	2	0.00
29/04/2026	2040 On 05-November-26	11.27	Put	Bond Future	879	1	1	1	2,300.00
29/04/2026	2040 On 05-November-26	11.06	Put	Bond Future	1032	1	1	1	0.00
29/04/2026	2040 On 04-February-27			Bond Future	9.53	96.9992	96.2862	96.9992	0.00
29/04/2026	2040 On 04-February-27	9.93	Call	Bond Future	6083	7	6	7	0.00
29/04/2026	2040 On 04-February-27	8.78	Call	Bond Future	1978	2	2	2	2,300.00
29/04/2026	2040 On 04-February-27	10.17	Call	Bond Future	7210	8	7	8	0.00
29/04/2026	2040 On 04-February-27	9.67	Call	Bond Future	4931	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
29/04/2026	2040 On 04-February-27	9.67	Put	Bond Future	3970	4	4	4	2,300.00
29/04/2026	2040 On 04-February-27	8.78	Put	Bond Future	7595	7	8	7	0.00
29/04/2026	2040 On 04-February-27	10.17	Put	Bond Future	2814	3	3	3	2,300.00
29/04/2026	2040 On 04-February-27	9.93	Put	Bond Future	3313	3	3	3	0.00
29/04/2026	2040 On 06-May-27			Bond Future	9.60	98.8026	98.0764	98.8026	0.00
29/04/2026	2040 On 06-May-27	8.88	Call	Bond Future	2492	3	2	3	0.00
29/04/2026	2040 On 06-May-27	8.88	Put	Bond Future	7782	7	8	7	0.00
29/04/2026	2043 On 07-May-26			Bond Future	125.77	125.9069	125.7685	125.9069	0.00
29/04/2026	2043 On 07-May-26	111.70	Call	Bond Future	14068	14	14	14	0.00
29/04/2026	2043 On 07-May-26	111.70	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2043 On 06-August-26			Bond Future	125.23	125.3722	125.2306	125.3722	3,416.00
29/04/2026	2043 On 06-August-26	110.88	Call	Bond Future	14352	14	14	14	0.00
29/04/2026	2043 On 06-August-26	110.88	Put	Bond Future	1	0	0	0	0.00
29/04/2026	2043 On 05-November-26			Bond Future	127.56	127.7066	127.5622	127.7066	0.00
29/04/2026	2043 On 05-November-26	112.84	Call	Bond Future	14738	15	15	15	0.00
29/04/2026	2043 On 05-November-26	112.84	Put	Bond Future	16	0	0	0	0.00
29/04/2026	2043 On 04-February-27			Bond Future	127.08	127.2239	127.0760	127.2239	0.00
29/04/2026	2043 On 04-February-27	117.63	Call	Bond Future	9791	10	10	10	0.00
29/04/2026	2043 On 04-February-27	117.63	Put	Bond Future	345	0	0	0	0.00
29/04/2026	2043 On 06-May-27			Bond Future	129.47	129.6189	129.4685	129.6189	0.00
29/04/2026	2043 On 06-May-27	127.48	Call	Bond Future	4440	5	4	5	0.00
29/04/2026	2043 On 06-May-27	127.48	Put	Bond Future	2451	2	2	2	0.00
29/04/2026	2044 On 07-May-26			Bond Future	9.46	97.0980	96.4074	97.0980	34,640.00
29/04/2026	2044 On 07-May-26	11.80	Call	Bond Future	16456	17	16	17	0.00
29/04/2026	2044 On 07-May-26	10.00	Call	Bond Future	4331	5	4	5	0.00
29/04/2026	2044 On 07-May-26		Call	Bond Future	150.70	0.2887	0.1507	0.2887	0.00
29/04/2026	2044 On 07-May-26	10.00	Put	Bond Future	57	0	0	0	15,000.00
29/04/2026	2044 On 07-May-26		Put	Bond Future	3743.33	3.1907	3.7433	3.1907	0.00
29/04/2026	2044 On 07-May-26	11.80	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2044 On 06-August-26			Bond Future	9.52	94.4782	93.7747	94.4782	46,448.00
29/04/2026	2044 On 06-August-26	12.42	Call	Bond Future	19504	20	20	20	0.00
29/04/2026	2044 On 06-August-26	9.00	Call	Bond Future	1347	2	1	2	0.00
29/04/2026	2044 On 06-August-26	9.25	Call	Bond Future	2094	2	2	2	0.00
29/04/2026	2044 On 06-August-26	9.75	Call	Bond Future	4226	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
29/04/2026	2044 On 06-August-26	9.75	Put	Bond Future	2418	2	2	2	14,500.00
29/04/2026	2044 On 06-August-26	9.25	Put	Bond Future	4307	4	4	4	7,000.00
29/04/2026	2044 On 06-August-26	9.00	Put	Bond Future	5670	5	6	5	7,000.00
29/04/2026	2044 On 06-August-26	12.42	Put	Bond Future	59	0	0	0	0.00
29/04/2026	2044 On 05-November-26			Bond Future	9.58	96.2154	95.4988	96.2154	89,193.00
29/04/2026	2044 On 05-November-26	11.34	Call	Bond Future	13538	14	14	14	0.00
29/04/2026	2044 On 05-November-26	11.34	Put	Bond Future	1012	1	1	1	0.00
29/04/2026	2044 On 04-February-27			Bond Future	9.63	93.6427	92.9126	93.6427	0.00
29/04/2026	2044 On 04-February-27	10.18	Call	Bond Future	7474	8	7	8	0.00
29/04/2026	2044 On 04-February-27	10.18	Put	Bond Future	3330	3	3	3	0.00
29/04/2026	2044 On 06-May-27			Bond Future	9.70	95.3837	94.6401	95.3837	0.00
29/04/2026	2044 On 06-May-27	9.08	Call	Bond Future	3102	3	3	3	0.00
29/04/2026	2044 On 06-May-27	9.08	Put	Bond Future	8043	8	8	8	0.00
29/04/2026	2046 On 07-May-26			Bond Future	142.38	142.9036	142.3821	142.9036	10,091.00
29/04/2026	2046 On 07-May-26	124.95	Call	Bond Future	17432	18	17	18	0.00
29/04/2026	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2046 On 06-August-26			Bond Future	145.01	145.5381	145.0065	145.5381	18,602.00
29/04/2026	2046 On 06-August-26	122.38	Call	Bond Future	22627	23	23	23	0.00
29/04/2026	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2046 On 05-November-26			Bond Future	145.37	145.9141	145.3723	145.9141	0.00
29/04/2026	2046 On 05-November-26	125.48	Call	Bond Future	19892	20	20	20	0.00
29/04/2026	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2046 On 04-February-27			Bond Future	148.14	148.6935	148.1414	148.6935	0.00
29/04/2026	2046 On 04-February-27	131.09	Call	Bond Future	17051	18	17	18	0.00
29/04/2026	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2046 On 06-May-27			Bond Future	148.54	149.1079	148.5447	149.1079	0.00
29/04/2026	2046 On 06-May-27	148.99	Call	Bond Future	0	0	0	0	0.00
29/04/2026	2046 On 06-May-27	148.99	Put	Bond Future	445	0	0	0	0.00
29/04/2026	2050 On 07-May-26			Bond Future	147.77	146.7719	147.7742	146.7719	2,461.00
29/04/2026	2050 On 07-May-26	124.07	Call	Bond Future	23704	23	24	23	0.00
29/04/2026	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2050 On 06-August-26			Bond Future	148.05	147.0261	148.0464	147.0261	17,838.00
29/04/2026	2050 On 06-August-26	123.27	Call	Bond Future	24776	24	25	24	0.00
29/04/2026	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
29/04/2026	2050 On 05-November-26			Bond Future	150.80	149.7636	150.8026	149.7636	0.00
29/04/2026	2050 On 05-November-26	123.84	Call	Bond Future	26963	26	27	26	0.00
29/04/2026	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2050 On 04-February-27			Bond Future	151.17	150.1153	151.1733	150.1153	0.00
29/04/2026	2050 On 04-February-27	132.39	Call	Bond Future	18783	18	19	18	0.00
29/04/2026	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
29/04/2026	2050 On 06-May-27			Bond Future	154.02	152.9420	154.0202	152.9420	0.00
29/04/2026	2050 On 06-May-27	150.46	Call	Bond Future	3560	2	4	2	0.00
29/04/2026	2050 On 06-May-27	150.46	Put	Bond Future	0	0	0	0	0.00
29/04/2026	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	AL37 On 07-May-26			Index Future	1251.28	1255.6300	1251.2790	1255.6300	0.00
29/04/2026	AL37 On 06-August-26			Index Future	1273.79	1278.2190	1273.7860	1278.2190	0.00
29/04/2026	AL37 On 05-November-26			Index Future	1297.45	1301.9670	1297.4490	1301.9670	0.00
29/04/2026	AL37 On 04-February-27			Index Future	1321.86	1326.4660	1321.8630	1326.4660	0.00
29/04/2026	AL37 On 06-May-27			Index Future	1346.47	1351.1570	1346.4700	1351.1570	0.00
29/04/2026	AL7T On 07-May-26			Index Future	1612.52	1622.1000	1612.5180	1622.1000	0.00
29/04/2026	AL7T On 06-August-26			Index Future	1641.52	1651.2830	1641.5220	1651.2830	0.00
29/04/2026	AL7T On 05-November-26			Index Future	1672.02	1681.9620	1672.0180	1681.9620	0.00
29/04/2026	AL7T On 04-February-27			Index Future	1703.48	1713.6110	1703.4790	1713.6110	0.00
29/04/2026	AL7T On 06-May-27			Index Future	1735.19	1745.5080	1735.1900	1745.5080	0.00
29/04/2026	ALBI On 07-May-26			Index Future	1364.88	1372.6350	1364.8840	1372.6350	35.00
29/04/2026	ALBI On 06-August-26			Index Future	1389.43	1397.3290	1389.4340	1397.3290	42.00
29/04/2026	ALBI On 05-November-26			Index Future	1415.25	1423.2900	1415.2460	1423.2900	0.00
29/04/2026	ALBI On 04-February-27			Index Future	1441.88	1450.0720	1441.8760	1450.0720	0.00
29/04/2026	ALBI On 06-May-27			Index Future	1468.72	1477.0630	1468.7180	1477.0630	0.00
29/04/2026	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	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
29/04/2026	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/04/2026	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/04/2026	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/04/2026	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	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
29/04/2026	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	ES33 On 07-May-26			Bond Future	9.28	92.2687	91.8270	92.2687	0.00
29/04/2026	ES33 On 07-May-26	11.69	Call	Bond Future	10946	11	11	11	0.00
29/04/2026	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
29/04/2026	ES33 On 06-August-26			Bond Future	9.37	93.9697	93.5195	93.9697	0.00
29/04/2026	ES33 On 06-August-26	12.02	Call	Bond Future	11651	12	12	12	0.00
29/04/2026	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
29/04/2026	ES33 On 05-November-26			Bond Future	9.45	91.9260	91.4674	91.9260	0.00
29/04/2026	ES33 On 05-November-26	10.83	Call	Bond Future	6139	7	6	7	0.00
29/04/2026	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
29/04/2026	ES33 On 04-February-27			Bond Future	9.54	93.6770	93.2096	93.6770	0.00
29/04/2026	ES33 On 04-February-27	9.70	Call	Bond Future	713	1	1	1	0.00
29/04/2026	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
29/04/2026	ES33 On 06-May-27			Bond Future	9.64	91.6456	91.1695	91.6456	0.00
29/04/2026	ES33 On 06-May-27	8.80	Call	Bond Future	0	0	0	0	0.00
29/04/2026	ES33 On 06-May-27	8.80	Put	Bond Future	3756	3	4	3	0.00
29/04/2026	ES42 On 07-May-26			Bond Future	9.79	90.7719	90.1085	90.7719	0.00
29/04/2026	ES42 On 07-May-26	12.20	Call	Bond Future	15467	16	15	16	0.00
29/04/2026	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
29/04/2026	ES42 On 06-August-26			Bond Future	9.86	92.4453	91.7694	92.4453	0.00
29/04/2026	ES42 On 06-August-26	12.65	Call	Bond Future	17295	18	17	18	0.00
29/04/2026	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
29/04/2026	ES42 On 05-November-26			Bond Future	9.93	89.9024	89.2137	89.9024	0.00
29/04/2026	ES42 On 05-November-26	11.66	Call	Bond Future	11249	12	11	12	0.00
29/04/2026	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
29/04/2026	ES42 On 04-February-27			Bond Future	9.99	91.6149	90.9130	91.6149	0.00
29/04/2026	ES42 On 04-February-27	10.29	Call	Bond Future	2053	3	2	3	0.00
29/04/2026	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
29/04/2026	ES42 On 06-May-27			Bond Future	10.07	89.0751	88.3602	89.0751	0.00
29/04/2026	ES42 On 06-May-27	9.33	Call	Bond Future	0	0	0	0	0.00
29/04/2026	ES42 On 06-May-27	9.33	Put	Bond Future	5382	5	5	5	0.00
29/04/2026	GOVI On 07-May-26			GOVI	1338.49	1346.3340	1338.4900	1346.3340	29.00
29/04/2026	GOVI On 07-May-26	1,177.00	Call	GOVI	1614900	169	161	169	0.00
29/04/2026	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
29/04/2026	GOVI On 06-August-26			GOVI	1362.57	1370.5560	1362.5650	1370.5560	609.00
29/04/2026	GOVI On 06-August-26	1,189.00	Call	GOVI	1735650	182	174	182	0.00
29/04/2026	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
29/04/2026	GOVI On 05-November-26			GOVI	1387.88	1396.0190	1387.8780	1396.0190	0.00
29/04/2026	GOVI On 05-November-26	1,277.00	Call	GOVI	1108780	119	111	119	0.00
29/04/2026	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
29/04/2026	GOVI On 04-February-27			GOVI	1413.99	1422.2880	1413.9930	1422.2880	0.00
29/04/2026	GOVI On 04-February-27	1,369.00	Call	GOVI	449930	53	45	53	0.00
29/04/2026	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
29/04/2026	GOVI On 06-May-27			GOVI	1440.32	1448.7620	1440.3150	1448.7620	0.00
29/04/2026	GOVI On 06-May-27	1,427.00	Call	GOVI	133150	22	13	22	0.00
29/04/2026	GOVI On 06-May-27	1,427.00	Put	GOVI	0	0	0	0	0.00
29/04/2026	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2026	I258 On 07-May-26			Bond Future	133.63	133.6268	133.6322	133.6268	0.00
29/04/2026	I258 On 07-May-26	113.73	Call	Bond Future	19902	20	20	20	0.00
29/04/2026	I258 On 07-May-26	113.73	Put	Bond Future	0	0	0	0	0.00
29/04/2026	I258 On 06-August-26			Bond Future	133.24	133.2343	133.2394	133.2343	0.00
29/04/2026	I258 On 06-August-26	112.95	Call	Bond Future	20294	20	20	20	0.00
29/04/2026	I258 On 06-August-26	112.95	Put	Bond Future	5	0	0	0	0.00
29/04/2026	I258 On 05-November-26			Bond Future	135.72	135.7152	135.7199	135.7152	0.00
29/04/2026	I258 On 05-November-26	114.95	Call	Bond Future	20823	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
29/04/2026	I258 On 05-November-26	114.95	Put	Bond Future	53	0	0	0	0.00
29/04/2026	I258 On 04-February-27			Bond Future	135.39	135.3850	135.3892	135.3850	0.00
29/04/2026	I258 On 04-February-27	118.90	Call	Bond Future	16892	17	17	17	0.00
29/04/2026	I258 On 04-February-27	118.90	Put	Bond Future	403	0	0	0	0.00
29/04/2026	I258 On 06-May-27			Bond Future	137.94	137.9338	137.9383	137.9338	0.00
29/04/2026	I258 On 06-May-27	134.78	Call	Bond Future	7170	7	7	7	0.00
29/04/2026	I258 On 06-May-27	134.78	Put	Bond Future	4011	4	4	4	0.00
29/04/2026	IGOV On 07-May-26			Index Future	444.89	444.6820	444.8920	444.6820	31.00
29/04/2026	IGOV On 06-August-26			Index Future	453.01	452.7920	453.0050	452.7920	224.00
29/04/2026	IGOV On 05-November-26			Index Future	461.53	461.3130	461.5290	461.3130	8.00
29/04/2026	IGOV On 04-February-27			Index Future	470.32	470.1000	470.3200	470.1000	0.00
29/04/2026	IGOV On 06-May-27			Index Future	479.18	478.9550	479.1800	478.9550	0.00
29/04/2026	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/04/2026	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/04/2026	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/04/2026	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/04/2026	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/04/2026	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/04/2026	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/04/2026	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/04/2026	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/04/2026	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/04/2026	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/04/2026	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
29/04/2026	R033 On 07-May-26			Bond Future	8.67	108.3909	107.9395	108.3909	310.00
29/04/2026	R033 On 07-May-26	10.38	Call	Bond Future	8651	9	9	9	0.00
29/04/2026	R033 On 07-May-26	10.38	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R033 On 06-August-26			Bond Future	8.74	110.3619	109.9019	110.3619	9,189.00
29/04/2026	R033 On 06-August-26	10.25	Call	Bond Future	7732	8	8	8	0.00
29/04/2026	R033 On 06-August-26	10.25	Put	Bond Future	284	0	0	0	0.00
29/04/2026	R033 On 05-November-26			Bond Future	8.80	107.3489	106.8802	107.3489	0.00
29/04/2026	R033 On 05-November-26	9.33	Call	Bond Future	4112	4	4	4	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
29/04/2026	R033 On 05-November-26	9.33	Put	Bond Future	1509	1	2	1	0.00
29/04/2026	R033 On 04-February-27			Bond Future	8.86	109.3689	108.8914	109.3689	0.00
29/04/2026	R033 On 04-February-27	8.65	Call	Bond Future	2231	2	2	2	0.00
29/04/2026	R033 On 04-February-27	8.65	Put	Bond Future	3271	3	3	3	0.00
29/04/2026	R033 On 06-May-27			Bond Future	8.94	106.3610	105.8748	106.3610	0.00
29/04/2026	R033 On 06-May-27	7.93	Call	Bond Future	1075	1	1	1	0.00
29/04/2026	R033 On 06-May-27	7.93	Put	Bond Future	5894	6	6	6	0.00
29/04/2026	R035 On 07-May-26			Bond Future	8.84	102.5507	101.9771	102.5507	42,100.00
29/04/2026	R035 On 07-May-26	10.86	Call	Bond Future	11317	12	11	12	0.00
29/04/2026	R035 On 07-May-26	10.66	Call	Bond Future	10276	11	10	11	0.00
29/04/2026	R035 On 07-May-26	10.16	Call	Bond Future	7604	8	8	8	0.00
29/04/2026	R035 On 07-May-26	9.66	Call	Bond Future	4830	5	5	5	200.00
29/04/2026	R035 On 07-May-26	10.71	Call	Bond Future	10538	11	11	11	0.00
29/04/2026	R035 On 07-May-26	10.21	Call	Bond Future	7876	8	8	8	0.00
29/04/2026	R035 On 07-May-26	9.71	Call	Bond Future	5111	6	5	6	350.00
29/04/2026	R035 On 07-May-26	10.64	Call	Bond Future	10171	11	10	11	0.00
29/04/2026	R035 On 07-May-26	9.64	Call	Bond Future	4717	5	5	5	250.00
29/04/2026	R035 On 07-May-26	10.14	Call	Bond Future	7495	8	7	8	0.00
29/04/2026	R035 On 07-May-26	8.31	Call	Bond Future	13	0	0	0	0.00
29/04/2026	R035 On 07-May-26	8.55	Call	Bond Future	119	0	0	0	0.00
29/04/2026	R035 On 07-May-26	8.79	Call	Bond Future	545	1	1	1	1,000.00
29/04/2026	R035 On 07-May-26	9.20	Call	Bond Future	2273	3	2	3	0.00
29/04/2026	R035 On 07-May-26	8.29	Call	Bond Future	10	0	0	0	1,000.00
29/04/2026	R035 On 07-May-26	8.79	Put	Bond Future	819	1	1	1	0.00
29/04/2026	R035 On 07-May-26	9.20	Put	Bond Future	101	0	0	0	1,000.00
29/04/2026	R035 On 07-May-26	8.29	Put	Bond Future	3376	3	3	3	0.00
29/04/2026	R035 On 07-May-26	8.55	Put	Bond Future	1862	1	2	1	16,000.00
29/04/2026	R035 On 07-May-26	8.31	Put	Bond Future	3253	3	3	3	16,000.00
29/04/2026	R035 On 07-May-26	10.14	Put	Bond Future	0	0	0	0	250.00
29/04/2026	R035 On 07-May-26	9.64	Put	Bond Future	5	0	0	0	0.00
29/04/2026	R035 On 07-May-26	10.64	Put	Bond Future	0	0	0	0	250.00
29/04/2026	R035 On 07-May-26	10.21	Put	Bond Future	0	0	0	0	350.00
29/04/2026	R035 On 07-May-26	9.71	Put	Bond Future	3	0	0	0	0.00
29/04/2026	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
29/04/2026	R035 On 07-May-26	10.16	Put	Bond Future	0	0	0	0	200.00
29/04/2026	R035 On 07-May-26	9.66	Put	Bond Future	4	0	0	0	0.00
29/04/2026	R035 On 07-May-26	10.66	Put	Bond Future	0	0	0	0	200.00
29/04/2026	R035 On 07-May-26	10.86	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R035 On 06-August-26			Bond Future	8.90	104.4155	103.8311	104.4155	79,083.00
29/04/2026	R035 On 06-August-26	11.06	Call	Bond Future	11856	12	12	12	0.00
29/04/2026	R035 On 06-August-26	9.72	Call	Bond Future	5483	6	5	6	0.00
29/04/2026	R035 On 06-August-26	10.13	Call	Bond Future	7403	8	7	8	0.00
29/04/2026	R035 On 06-August-26	10.22	Call	Bond Future	7835	8	8	8	0.00
29/04/2026	R035 On 06-August-26	7.70	Call	Bond Future	210	0	0	0	4,899.00
29/04/2026	R035 On 06-August-26	7.90	Call	Bond Future	319	0	0	0	0.00
29/04/2026	R035 On 06-August-26	8.34	Call	Bond Future	815	1	1	1	0.00
29/04/2026	R035 On 06-August-26	7.95	Call	Bond Future	354	0	0	0	4,899.00
29/04/2026	R035 On 06-August-26	8.29	Call	Bond Future	735	1	1	1	1,000.00
29/04/2026	R035 On 06-August-26	8.79	Call	Bond Future	1852	2	2	2	1,000.00
29/04/2026	R035 On 06-August-26	9.39	Call	Bond Future	4037	4	4	4	0.00
29/04/2026	R035 On 06-August-26	9.71	Call	Bond Future	5438	6	5	6	0.00
29/04/2026	R035 On 06-August-26	9.21	Call	Bond Future	3308	4	3	4	0.00
29/04/2026	R035 On 06-August-26	8.71	Call	Bond Future	1625	2	2	2	350.00
29/04/2026	R035 On 06-August-26	9.63	Call	Bond Future	5077	6	5	6	0.00
29/04/2026	R035 On 06-August-26	9.22	Call	Bond Future	3347	4	3	4	250.00
29/04/2026	R035 On 06-August-26	9.13	Call	Bond Future	3001	3	3	3	200.00
29/04/2026	R035 On 06-August-26	9.63	Put	Bond Future	883	1	1	1	200.00
29/04/2026	R035 On 06-August-26	9.13	Put	Bond Future	1649	1	2	1	0.00
29/04/2026	R035 On 06-August-26	9.21	Put	Bond Future	1494	1	1	1	350.00
29/04/2026	R035 On 06-August-26	8.71	Put	Bond Future	2745	2	3	2	0.00
29/04/2026	R035 On 06-August-26	9.71	Put	Bond Future	799	1	1	1	350.00
29/04/2026	R035 On 06-August-26	9.39	Put	Bond Future	1193	1	1	1	1,000.00
29/04/2026	R035 On 06-August-26	8.79	Put	Bond Future	2495	2	2	2	0.00
29/04/2026	R035 On 06-August-26	8.29	Put	Bond Future	4408	4	4	4	0.00
29/04/2026	R035 On 06-August-26	8.34	Put	Bond Future	4180	4	4	4	4,899.00
29/04/2026	R035 On 06-August-26	7.95	Put	Bond Future	6155	6	6	6	0.00
29/04/2026	R035 On 06-August-26	7.90	Put	Bond Future	6439	6	6	6	0.00
29/04/2026	R035 On 06-August-26	7.70	Put	Bond Future	7613	7	8	7	0.00
29/04/2026	R035 On 06-August-26	10.22	Put	Bond Future	424	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
29/04/2026	R035 On 06-August-26	10.13	Put	Bond Future	474	0	0	0	200.00
29/04/2026	R035 On 06-August-26	9.72	Put	Bond Future	789	1	1	1	250.00
29/04/2026	R035 On 06-August-26	9.22	Put	Bond Future	1475	1	1	1	0.00
29/04/2026	R035 On 06-August-26	11.06	Put	Bond Future	106	0	0	0	0.00
29/04/2026	R035 On 05-November-26			Bond Future	8.96	101.8334	101.2381	101.8334	32,644.00
29/04/2026	R035 On 05-November-26	10.03	Call	Bond Future	7035	8	7	8	0.00
29/04/2026	R035 On 05-November-26	9.30	Call	Bond Future	4021	4	4	4	0.00
29/04/2026	R035 On 05-November-26	8.80	Call	Bond Future	2332	3	2	3	200.00
29/04/2026	R035 On 05-November-26	9.80	Call	Bond Future	6045	6	6	6	0.00
29/04/2026	R035 On 05-November-26	8.97	Call	Bond Future	2856	3	3	3	0.00
29/04/2026	R035 On 05-November-26	8.47	Call	Bond Future	1494	2	1	2	0.00
29/04/2026	R035 On 05-November-26	7.97	Call	Bond Future	719	1	1	1	600.00
29/04/2026	R035 On 05-November-26	8.47	Put	Bond Future	4355	4	4	4	600.00
29/04/2026	R035 On 05-November-26	7.97	Put	Bond Future	6622	6	7	6	0.00
29/04/2026	R035 On 05-November-26	8.97	Put	Bond Future	2787	3	3	3	600.00
29/04/2026	R035 On 05-November-26	9.80	Put	Bond Future	1348	1	1	1	200.00
29/04/2026	R035 On 05-November-26	9.30	Put	Bond Future	2078	2	2	2	200.00
29/04/2026	R035 On 05-November-26	8.80	Put	Bond Future	3247	3	3	3	0.00
29/04/2026	R035 On 05-November-26	10.03	Put	Bond Future	1106	1	1	1	0.00
29/04/2026	R035 On 04-February-27			Bond Future	9.02	103.7497	103.1431	103.7497	0.00
29/04/2026	R035 On 04-February-27	9.02	Call	Bond Future	3279	4	3	4	0.00
29/04/2026	R035 On 04-February-27	8.20	Call	Bond Future	1306	1	1	1	3,000.00
29/04/2026	R035 On 04-February-27	8.85	Call	Bond Future	2764	3	3	3	0.00
29/04/2026	R035 On 04-February-27	7.70	Call	Bond Future	730	1	1	1	3,000.00
29/04/2026	R035 On 04-February-27	8.85	Put	Bond Future	3726	3	4	3	3,000.00
29/04/2026	R035 On 04-February-27	8.20	Put	Bond Future	6048	6	6	6	0.00
29/04/2026	R035 On 04-February-27	7.70	Put	Bond Future	8506	8	9	8	0.00
29/04/2026	R035 On 04-February-27	9.02	Put	Bond Future	3281	3	3	3	0.00
29/04/2026	R035 On 06-May-27			Bond Future	9.08	101.1760	100.5583	101.1760	0.00
29/04/2026	R035 On 06-May-27	8.25	Call	Bond Future	1569	2	2	2	0.00
29/04/2026	R035 On 06-May-27	8.25	Put	Bond Future	6271	6	6	6	0.00
29/04/2026	R038 On 07-May-26			Bond Future	9.21	113.7539	113.0991	113.7539	1,561.00
29/04/2026	R038 On 07-May-26	11.40	Call	Bond Future	15250	16	15	16	0.00
29/04/2026	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
29/04/2026	R038 On 06-August-26			Bond Future	9.28	115.8224	115.1553	115.8224	1,069.00
29/04/2026	R038 On 06-August-26	11.77	Call	Bond Future	16873	18	17	18	0.00
29/04/2026	R038 On 06-August-26	11.77	Put	Bond Future	75	0	0	0	0.00
29/04/2026	R038 On 05-November-26			Bond Future	9.35	112.4686	111.7891	112.4686	2,562.00
29/04/2026	R038 On 05-November-26	10.72	Call	Bond Future	10773	11	11	11	0.00
29/04/2026	R038 On 05-November-26	10.72	Put	Bond Future	1190	1	1	1	0.00
29/04/2026	R038 On 04-February-27			Bond Future	9.41	114.5850	113.8927	114.5850	0.00
29/04/2026	R038 On 04-February-27	9.60	Call	Bond Future	5203	6	5	6	0.00
29/04/2026	R038 On 04-February-27	9.60	Put	Bond Future	3836	4	4	4	0.00
29/04/2026	R038 On 06-May-27			Bond Future	9.48	111.2328	110.5277	111.2328	0.00
29/04/2026	R038 On 06-May-27	8.71	Call	Bond Future	2347	3	2	3	0.00
29/04/2026	R038 On 06-May-27	8.71	Put	Bond Future	8050	8	8	8	0.00
29/04/2026	R053 On 07-May-26			Bond Future	9.32	124.8495	123.8553	124.8495	21,671.00
29/04/2026	R053 On 07-May-26	11.69	Call	Bond Future	23080	24	23	24	0.00
29/04/2026	R053 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R053 On 06-August-26			Bond Future	9.38	127.1198	126.1071	127.1198	68,907.00
29/04/2026	R053 On 06-August-26	12.28	Call	Bond Future	27082	28	27	28	0.00
29/04/2026	R053 On 06-August-26	8.60	Call	Bond Future	1136	1	1	1	0.00
29/04/2026	R053 On 06-August-26	9.10	Call	Bond Future	2944	3	3	3	530.00
29/04/2026	R053 On 06-August-26	8.10	Call	Bond Future	400	1	0	1	530.00
29/04/2026	R053 On 06-August-26	9.60	Call	Bond Future	5988	7	6	7	0.00
29/04/2026	R053 On 06-August-26	9.60	Put	Bond Future	3468	3	3	3	530.00
29/04/2026	R053 On 06-August-26	8.60	Put	Bond Future	10701	10	11	10	0.00
29/04/2026	R053 On 06-August-26	8.10	Put	Bond Future	16795	16	17	16	0.00
29/04/2026	R053 On 06-August-26	9.10	Put	Bond Future	6221	6	6	6	530.00
29/04/2026	R053 On 06-August-26	12.28	Put	Bond Future	87	0	0	0	0.00
29/04/2026	R053 On 05-November-26			Bond Future	9.43	123.5955	122.5639	123.5955	4,029.00
29/04/2026	R053 On 05-November-26	11.21	Call	Bond Future	19230	20	19	20	0.00
29/04/2026	R053 On 05-November-26	11.21	Put	Bond Future	1442	1	1	1	0.00
29/04/2026	R053 On 04-February-27			Bond Future	9.47	125.9213	124.8703	125.9213	0.00
29/04/2026	R053 On 04-February-27	9.99	Call	Bond Future	10444	11	10	11	0.00
29/04/2026	R053 On 04-February-27	9.99	Put	Bond Future	4847	5	5	5	0.00
29/04/2026	R053 On 06-May-27			Bond Future	9.53	122.4018	121.3315	122.4018	0.00
29/04/2026	R053 On 06-May-27	8.92	Call	Bond Future	4440	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
29/04/2026	R053 On 06-May-27	8.92	Put	Bond Future	11547	11	12	11	0.00
29/04/2026	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
29/04/2026	R186 On 07-May-26	8.69	Call	Bond Future	23	0	0	0	0.00
29/04/2026	R186 On 07-May-26	8.69	Put	Bond Future	23	0	0	0	0.00
29/04/2026	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
29/04/2026	R186 On 06-August-26	8.57	Call	Bond Future	56	0	0	0	0.00
29/04/2026	R186 On 06-August-26	8.57	Put	Bond Future	56	0	0	0	0.00
29/04/2026	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
29/04/2026	R186 On 05-November-26	8.12	Call	Bond Future	38	0	0	0	0.00
29/04/2026	R186 On 05-November-26	8.12	Put	Bond Future	38	0	0	0	0.00
29/04/2026	R202 On 07-May-26			Bond Future	298.23	299.1832	298.2276	299.1832	312.00
29/04/2026	R202 On 07-May-26	277.55	Call	Bond Future	20678	22	21	22	0.00
29/04/2026	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R202 On 06-August-26			Bond Future	298.32	299.2917	298.3174	299.2917	1,025.00
29/04/2026	R202 On 06-August-26	278.86	Call	Bond Future	19457	20	19	20	0.00
29/04/2026	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R202 On 05-November-26			Bond Future	303.87	304.8637	303.8708	304.8637	0.00
29/04/2026	R202 On 05-November-26	280.46	Call	Bond Future	23411	24	23	24	0.00
29/04/2026	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R202 On 04-February-27			Bond Future	304.13	305.1440	304.1311	305.1440	0.00
29/04/2026	R202 On 04-February-27	294.73	Call	Bond Future	9401	10	9	10	0.00
29/04/2026	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R202 On 06-May-27			Bond Future	309.86	310.8901	309.8587	310.8901	0.00
29/04/2026	R202 On 06-May-27	306.99	Call	Bond Future	2869	4	3	4	0.00
29/04/2026	R202 On 06-May-27	306.99	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R209 On 07-May-26			Bond Future	8.98	83.5745	83.0615	83.5745	16,160.00
29/04/2026	R209 On 07-May-26	11.07	Call	Bond Future	10892	11	11	11	0.00
29/04/2026	R209 On 07-May-26	11.07	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R209 On 06-August-26			Bond Future	9.04	85.0942	84.5715	85.0942	36,935.00
29/04/2026	R209 On 06-August-26	11.39	Call	Bond Future	11992	13	12	13	0.00
29/04/2026	R209 On 06-August-26	11.39	Put	Bond Future	87	0	0	0	0.00
29/04/2026	R209 On 05-November-26			Bond Future	9.10	83.5073	82.9749	83.5073	7,212.00
29/04/2026	R209 On 05-November-26	10.32	Call	Bond Future	7376	8	7	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
29/04/2026	R209 On 05-November-26	10.32	Put	Bond Future	989	1	1	1	0.00
29/04/2026	R209 On 04-February-27			Bond Future	9.15	85.0787	84.5363	85.0787	0.00
29/04/2026	R209 On 04-February-27	9.28	Call	Bond Future	3626	4	4	4	0.00
29/04/2026	R209 On 04-February-27	8.03	Call	Bond Future	935	1	1	1	3,237.00
29/04/2026	R209 On 04-February-27	8.96	Call	Bond Future	2664	3	3	3	0.00
29/04/2026	R209 On 04-February-27	8.96	Put	Bond Future	3713	3	4	3	3,237.00
29/04/2026	R209 On 04-February-27	8.03	Put	Bond Future	7283	7	7	7	0.00
29/04/2026	R209 On 04-February-27	9.28	Put	Bond Future	2945	3	3	3	0.00
29/04/2026	R209 On 06-May-27			Bond Future	9.22	83.5101	82.9576	83.5101	0.00
29/04/2026	R209 On 06-May-27	8.41	Call	Bond Future	1638	2	2	2	0.00
29/04/2026	R209 On 06-May-27	8.25	Call	Bond Future	1400	2	1	2	4,620.00
29/04/2026	R209 On 06-May-27	9.32	Call	Bond Future	3855	4	4	4	0.00
29/04/2026	R209 On 06-May-27	9.32	Put	Bond Future	3304	3	3	3	4,620.00
29/04/2026	R209 On 06-May-27	8.25	Put	Bond Future	6707	6	7	6	0.00
29/04/2026	R209 On 06-May-27	8.41	Put	Bond Future	6036	6	6	6	0.00
29/04/2026	R210 On 07-May-26			Bond Future	261.77	261.5678	261.7668	261.5678	645.00
29/04/2026	R210 On 07-May-26	255.40	Call	Bond Future	6367	6	6	6	0.00
29/04/2026	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R210 On 06-August-26			Bond Future	266.59	266.3899	266.5916	266.3899	448.00
29/04/2026	R210 On 06-August-26	259.84	Call	Bond Future	6752	7	7	7	0.00
29/04/2026	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R210 On 05-November-26			Bond Future	268.02	267.8122	268.0169	267.8122	0.00
29/04/2026	R210 On 05-November-26	253.33	Call	Bond Future	14687	14	15	14	0.00
29/04/2026	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R210 On 04-February-27			Bond Future	273.12	272.9133	273.1219	272.9133	0.00
29/04/2026	R210 On 04-February-27	266.03	Call	Bond Future	7092	7	7	7	0.00
29/04/2026	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R210 On 06-May-27			Bond Future	274.65	274.4363	274.6481	274.4363	0.00
29/04/2026	R210 On 06-May-27	271.13	Call	Bond Future	3518	3	4	3	0.00
29/04/2026	R210 On 06-May-27	271.13	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R213 On 07-May-26			Bond Future	8.41	96.2655	95.9091	96.2655	80,812.00
29/04/2026	R213 On 07-May-26	9.80	Call	Bond Future	5064	5	5	5	0.00
29/04/2026	R213 On 07-May-26	9.80	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R213 On 06-August-26			Bond Future	8.48	98.0160	97.6528	98.0160	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
29/04/2026	R213 On 06-August-26	9.69	Call	Bond Future	4509	5	5	5	0.00
29/04/2026	R213 On 06-August-26	9.69	Put	Bond Future	272	0	0	0	0.00
29/04/2026	R213 On 05-November-26			Bond Future	8.54	96.2672	95.8972	96.2672	0.00
29/04/2026	R213 On 05-November-26	8.75	Call	Bond Future	2055	2	2	2	0.00
29/04/2026	R213 On 05-November-26	8.75	Put	Bond Future	1347	1	1	1	0.00
29/04/2026	R213 On 04-February-27			Bond Future	8.61	98.0787	97.7017	98.0787	0.00
29/04/2026	R213 On 04-February-27	8.14	Call	Bond Future	1048	1	1	1	0.00
29/04/2026	R213 On 04-February-27	8.14	Put	Bond Future	2603	2	3	2	0.00
29/04/2026	R213 On 06-May-27			Bond Future	8.69	96.3512	95.9674	96.3512	0.00
29/04/2026	R213 On 06-May-27	7.56	Call	Bond Future	538	1	1	1	0.00
29/04/2026	R213 On 06-May-27	9.25	Call	Bond Future	3067	3	3	3	0.00
29/04/2026	R213 On 06-May-27	8.13	Call	Bond Future	1068	1	1	1	2,830.00
29/04/2026	R213 On 06-May-27	9.25	Put	Bond Future	1370	1	1	1	2,830.00
29/04/2026	R213 On 06-May-27	8.13	Put	Bond Future	2819	3	3	3	0.00
29/04/2026	R213 On 06-May-27	7.56	Put	Bond Future	4102	4	4	4	0.00
29/04/2026	R214 On 07-May-26			Bond Future	9.38	79.0354	78.4411	79.0354	17,935.00
29/04/2026	R214 On 07-May-26	11.53	Call	Bond Future	12498	13	12	13	0.00
29/04/2026	R214 On 07-May-26	11.53	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R214 On 06-August-26			Bond Future	9.45	80.4725	79.8672	80.4725	22,859.00
29/04/2026	R214 On 06-August-26	11.97	Call	Bond Future	14338	15	14	15	0.00
29/04/2026	R214 On 06-August-26	11.97	Put	Bond Future	97	0	0	0	0.00
29/04/2026	R214 On 05-November-26			Bond Future	9.50	78.6549	78.0383	78.6549	2,614.00
29/04/2026	R214 On 05-November-26	10.97	Call	Bond Future	9718	10	10	10	0.00
29/04/2026	R214 On 05-November-26	10.97	Put	Bond Future	1031	1	1	1	0.00
29/04/2026	R214 On 04-February-27			Bond Future	9.56	80.1350	79.5068	80.1350	0.00
29/04/2026	R214 On 04-February-27	9.90	Call	Bond Future	5216	6	5	6	0.00
29/04/2026	R214 On 04-February-27	9.90	Put	Bond Future	3101	3	3	3	0.00
29/04/2026	R214 On 06-May-27			Bond Future	9.62	78.3273	77.6875	78.3273	0.00
29/04/2026	R214 On 06-May-27	8.88	Call	Bond Future	2220	2	2	2	0.00
29/04/2026	R214 On 06-May-27	8.88	Put	Bond Future	7063	7	7	7	0.00
29/04/2026	R248 On 07-May-26			Bond Future	9.40	96.5245	95.7342	96.5245	79,316.00
29/04/2026	R248 On 07-May-26	11.72	Call	Bond Future	17254	18	17	18	0.00
29/04/2026	R248 On 07-May-26	8.30	Call	Bond Future	0	0	0	0	1,620.00
29/04/2026	R248 On 07-May-26	9.19	Call	Bond Future	339	1	0	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
29/04/2026	R248 On 07-May-26	8.70	Call	Bond Future	4	0	0	0	1,620.00
29/04/2026	R248 On 07-May-26	9.18	Call	Bond Future	318	1	0	1	0.00
29/04/2026	R248 On 07-May-26	9.18	Put	Bond Future	2274	2	2	2	0.00
29/04/2026	R248 On 07-May-26	9.19	Put	Bond Future	2205	2	2	2	0.00
29/04/2026	R248 On 07-May-26	8.70	Put	Bond Future	6468	6	6	6	0.00
29/04/2026	R248 On 07-May-26	8.30	Put	Bond Future	10481	10	10	10	0.00
29/04/2026	R248 On 07-May-26	11.72	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R248 On 06-August-26			Bond Future	9.46	98.2797	97.4747	98.2797	253,960.00
29/04/2026	R248 On 06-August-26	12.37	Call	Bond Future	20696	21	21	21	0.00
29/04/2026	R248 On 06-August-26	9.00	Call	Bond Future	1631	2	2	2	0.00
29/04/2026	R248 On 06-August-26	10.00	Call	Bond Future	6338	7	6	7	0.00
29/04/2026	R248 On 06-August-26	10.00	Put	Bond Future	1803	2	2	2	1,762.00
29/04/2026	R248 On 06-August-26	9.00	Put	Bond Future	5709	5	6	5	1,762.00
29/04/2026	R248 On 06-August-26	12.37	Put	Bond Future	70	0	0	0	0.00
29/04/2026	R248 On 05-November-26			Bond Future	9.51	95.6482	94.8282	95.6482	37,137.00
29/04/2026	R248 On 05-November-26	11.31	Call	Bond Future	14679	15	15	15	0.00
29/04/2026	R248 On 05-November-26	11.31	Put	Bond Future	1075	1	1	1	0.00
29/04/2026	R248 On 04-February-27			Bond Future	9.56	97.4481	96.6127	97.4481	0.00
29/04/2026	R248 On 04-February-27	10.11	Call	Bond Future	8058	9	8	9	0.00
29/04/2026	R248 On 04-February-27	10.11	Put	Bond Future	3585	3	4	3	0.00
29/04/2026	R248 On 06-May-27			Bond Future	9.61	94.8206	93.9697	94.8206	0.00
29/04/2026	R248 On 06-May-27	9.05	Call	Bond Future	3505	4	4	4	0.00
29/04/2026	R248 On 06-May-27	9.05	Put	Bond Future	8435	8	8	8	0.00
29/04/2026	R2R9 On 07-May-26			Bond Future	9.32	105.9463	105.2220	105.9463	0.00
29/04/2026	R2R9 On 07-May-26	99.91	Call	Bond Future	94372	95	94	95	0.00
29/04/2026	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R2R9 On 06-August-26			Bond Future	9.39	107.8728	107.1349	107.8728	640.00
29/04/2026	R2R9 On 06-August-26	101.74	Call	Bond Future	94015	95	94	95	0.00
29/04/2026	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R2R9 On 05-November-26			Bond Future	9.45	104.8770	104.1255	104.8770	0.00
29/04/2026	R2R9 On 05-November-26	98.56	Call	Bond Future	93155	94	93	94	0.00
29/04/2026	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R2R9 On 04-February-27			Bond Future	9.52	106.8505	106.0848	106.8505	0.00
29/04/2026	R2R9 On 04-February-27	9.89	Call	Bond Future	5662	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
29/04/2026	R2R9 On 04-February-27	9.89	Put	Bond Future	3029	3	3	3	0.00
29/04/2026	R2R9 On 06-May-27			Bond Future	9.59	103.8588	103.0790	103.8588	0.00
29/04/2026	R2R9 On 06-May-27	8.83	Call	Bond Future	2522	3	3	3	0.00
29/04/2026	R2R9 On 06-May-27	8.83	Put	Bond Future	8129	8	8	8	0.00
29/04/2026	R4R2 On 07-May-26			Bond Future	9.45	107.4378	106.6325	107.4378	7,188.00
29/04/2026	R4R2 On 07-May-26	100.23	Call	Bond Future	95543	96	96	96	0.00
29/04/2026	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R4R2 On 06-August-26			Bond Future	9.52	109.3915	108.5712	109.3915	10,473.00
29/04/2026	R4R2 On 06-August-26	102.06	Call	Bond Future	95154	96	95	96	0.00
29/04/2026	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R4R2 On 05-November-26			Bond Future	9.58	106.2976	105.4620	106.2976	0.00
29/04/2026	R4R2 On 05-November-26	98.76	Call	Bond Future	94239	95	94	95	0.00
29/04/2026	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
29/04/2026	R4R2 On 04-February-27			Bond Future	9.64	108.2979	107.4466	108.2979	0.00
29/04/2026	R4R2 On 04-February-27	10.13	Call	Bond Future	6873	7	7	7	0.00
29/04/2026	R4R2 On 04-February-27	10.13	Put	Bond Future	3035	3	3	3	0.00
29/04/2026	R4R2 On 06-May-27			Bond Future	9.71	105.2070	104.3400	105.2070	0.00
29/04/2026	R4R2 On 06-May-27	9.00	Call	Bond Future	3100	3	3	3	0.00
29/04/2026	R4R2 On 06-May-27	9.00	Put	Bond Future	9004	8	9	8	0.00
29/04/2026	RR87 On 07-May-26			Bond Future	7.41	102.6897	102.6848	102.6897	0.00
29/04/2026	RR87 On 07-May-26	6.81	Call	Bond Future	0	0	0	0	0.00
29/04/2026	RR87 On 07-May-26	6.81	Put	Bond Future	340	0	0	0	0.00
29/04/2026	RR87 On 06-August-26			Bond Future	7.45	100.8110	100.8054	100.8110	0.00
29/04/2026	RR87 On 06-August-26	6.53	Call	Bond Future	6	0	0	0	0.00
29/04/2026	RR87 On 06-August-26	6.53	Put	Bond Future	331	0	0	0	0.00
29/04/2026	RR87 On 05-November-26			Bond Future	7.30	102.6643	102.6585	102.6643	0.00
29/04/2026	RR87 On 05-November-26	5.27	Call	Bond Future	0	0	0	0	0.00
29/04/2026	RR87 On 05-November-26	5.27	Put	Bond Future	232	0	0	0	0.00
29/04/2026	RR88 On 07-May-26			Bond Future	7.69	105.0717	105.0888	105.0717	0.00
29/04/2026	RR88 On 07-May-26	6.84	Call	Bond Future	0	0	0	0	0.00
29/04/2026	RR88 On 07-May-26	6.84	Put	Bond Future	1285	1	1	1	0.00
29/04/2026	RR88 On 06-August-26			Bond Future	7.77	104.1537	104.1696	104.1537	0.00
29/04/2026	RR88 On 06-August-26	6.79	Call	Bond Future	24	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
29/04/2026	RR88 On 06-August-26	6.79	Put	Bond Future	1201	1	1	1	0.00
29/04/2026	RR88 On 05-November-26			Bond Future	7.82	105.4159	105.4329	105.4159	0.00
29/04/2026	RR88 On 05-November-26	6.71	Call	Bond Future	58	0	0	0	0.00
29/04/2026	RR88 On 05-November-26	6.71	Put	Bond Future	1222	1	1	1	0.00
29/04/2026	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/04/2026	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00